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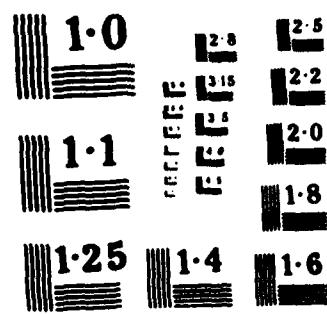
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ON THE LOCAL BEHAVIOUR OF SOLUTIONS
OF DEGENERATE PARABOLIC EQUATIONS
WITH MEASURABLE COEFFICIENTS

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E. DiBenedetto[†]

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ABSTRACT

Locally bounded weak solutions of ~~TO.17~~, in the introduction, are proven to be locally Hölder continuous. Hölder estimates are also derived up to the boundary for both Dirichlet data and (non-linear) variational data. Via a counterexample we show that non-negative solutions, in general, do not satisfy the parabolic version of the Harnack inequality.

AMS (MOS) Subject Classifications: 35K65, 35K55, 35K10, 35D10, 35B65

Key Words: degenerate equations, bounded measurable coefficients, Harnack inequality

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SIGNIFICANCE AND EXPLANATION

We consider a general class of parabolic equations describing phenomena of non-linear diffusion. A prototype is the equation

$$u_t - \operatorname{div}(|\nabla u|^{p-2}\nabla u) = 0, \quad p > 2.$$

Estimates concerning the local and global Hölder continuity of the weak solutions are supplied.

The main point here is to prove such results on the sole assumptions that the coefficients are bounded and measurable. On physical grounds this means that a high degree of irregularity is allowed on the structural functions governing the diffusion, such as conductivity, porosity, heat capacity etc. The local behaviour of such quantities is essentially unknown and experimentally only certain rounded off averages can be measured. It is therefore desirable to prove qualitative and quantitative facts about the diffusion process without assuming any sort of regularity on these quantities.

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ON THE LOCAL BEHAVIOUR OF SOLUTIONS OF DEGENERATE PARABOLIC
EQUATIONS WITH MEASURABLE COEFFICIENTS

E. DiBenedetto[†]

0. Introduction

We will prove interior and boundary Hölder continuity for weak solutions of degenerate parabolic equations with principal part in divergence form, of the type

$$(0.1) \quad u_t - \operatorname{div} \vec{a}(x, t, u, \nabla_x u) + b(x, t, u, \nabla_x u) = 0 \quad \text{in } \Omega^* (a_T)$$

where Ω is a region in \mathbb{R}^N , $a_T = \Omega \times (0, T)$, $0 < T < \infty$, and ∇_x denotes the gradient with respect only to the space variables $x = (x_1, x_2, \dots, x_N)$.

The functions $\vec{a} : \mathbb{R}^{2N+2} \rightarrow \mathbb{R}^N$ and $b : \mathbb{R}^{2N+2} \rightarrow \mathbb{R}$, are only assumed to be measurable and satisfying the structure conditions

$$[A_1] \quad \vec{a}(x, t, u, \nabla_x u) \cdot \nabla_x u \geq c_0 |\nabla_x u|^p - \phi_0(x, t), \quad p \geq 2$$

$$[A_2] \quad |\vec{a}_i(x, t, u, \nabla_x u)| \leq c_1 |\nabla_x u|^{p-1} + \phi_1(x, t), \quad i = 1, 2, \dots, N,$$

$$[A_3] \quad |b(x, t, u, \nabla_x u)| \leq c_2 |\nabla_x u|^p + \phi_2(x, t),$$

where, c_i , $i = 0, 1, 2$ denote given positive constants and ϕ_i , $i = 0, 1, 2$ are given non-negative functions defined on a_T and subject to the conditions (*)

$$[A_4] \quad \phi_0, \phi_1^p, \phi_2 \in L_{q, r}^p(a_T)$$

where $\frac{1}{p} + \frac{1}{p'} = 1$ and $q, r > 1$ and satisfy

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(*) Throughout the paper the notation of [11] is employed.

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$$(0.2) \quad \frac{1}{r} + \frac{N}{p^{\kappa_1}} \leq 1 \quad \text{and}$$

$$(0.2) \quad (i) \quad \hat{q} \in [1, \infty) ; \hat{r} \in [\frac{1}{1-\kappa_1}, \frac{p}{p(1-\kappa_1)-1}] ; \kappa_1 \in (0, \frac{p-1}{p})$$

if $N = 1$

$$(0.2) \quad (ii) \quad \hat{q} \in [\frac{N}{p(1-\kappa_1)}, \infty) ; \hat{r} \in [\frac{1}{1-\kappa_1}, \infty) ; \kappa_1 \in (0, 1)$$

if $N > 1, p \leq N$

$$(0.2) \quad (iii) \quad \hat{q} \in [\frac{N}{p(1-\kappa_1)}, \infty) ; \hat{r} \in [\frac{1}{1-\kappa_1}, \infty) ; \kappa_1 \in (\frac{p-N}{p}, 1)$$

if $1 < N < p$.

Given the structure conditions $[A_1]-[A_3]$, the degeneracy of (1.1) is of the same nature of

$$(0.3) \quad u_t = \operatorname{div}(|v_x u|^{p-2} v u) \quad \text{in } D'(\Omega_T), \quad p \geq 2.$$

When $p = 2$, major developments, in the theory of local regularity of (0.1) have been brought about by the discovery of the Harnack inequality of Moser [14,15], for linear elliptic and parabolic equations with bounded and measurable coefficients. The Harnack inequality can be used to imply the local Hölder continuity of the solutions. The latter regularity statement had been proved previously by De Giorgi [3] in the elliptic case and Ladyzenskaja-Ural't'zeva [11] in the parabolic case.

In the case of an elliptic equation, the extension of these results from $p = 2$ to any $p > 1$ is quite direct and the theory can now be considered fairly complete [16,17,19].

The parabolic case is complicated by the dissimmetry of the space and time parts of the operator in (0.1), and at our knowledge no regularity results are available if p differs from 2. In particular, non-negative weak solutions of (0.1) do not in general satisfy the Harnack inequality. To see this we consider the following explicit solution of (0.3), constructed in [1].

$$(0.4) \quad u(x, t) = \begin{cases} \frac{1}{R(t)^N} \left\{ 1 - \left(\frac{|x|}{R(t)} \right)^{\frac{p+2}{p+1}} \right\}^{\frac{p+1}{p}} & , |x| < R(t) \\ 0 & , |x| \geq R(t) \end{cases}$$

$$(0.5) \quad R(t) = \left([Np + p + 2] \frac{p+2}{p} t \right)^{\frac{1}{Np+p+2}} , t > 0 .$$

This solution exhibits a behaviour similar to the solutions of the porous medium equation; that is, it is of compact support in the space variables for all $t > 0$. Clearly for a cylinder Q intersecting the free boundary $|x| = R(t)$, the Harnack inequality fails to hold (see also Remark B section 7 of [4] p.116). Nevertheless the solution u is $C^{1+\alpha}(\mathbb{R}^N \times [\epsilon, T])$, $\forall 0 < \epsilon < T < \infty$.

By a weak solution of (0.1) in Ω_T , we mean a function $u \in V_{2,p}(\Omega_T) \equiv C(0, T; L^2(\Omega)) \cap L^p(0, T; H^p(\Omega))$, satisfying

$$(0.6) \quad \int_{\Omega} u(x, \tau) \phi(x, \tau) dx \Big|_{t_1}^{t_2} + \int_{t_1}^{t_2} \int_{\Omega} (-u \phi_t$$

$$+ \vec{a}(x, t, u, \nabla_x u) \cdot \nabla_x \phi + b(x, t, u, \nabla_x u) \phi) dx d\tau = 0$$

for all $\psi \in \overset{\circ}{W}_p^{1,0}(\Omega_T)$ such that $\psi_t \in L_2(\Omega_T)$, and for all $t_1, t_2, 0 < t_1 < t_2 < T$.

We assume throughout that

$$[A_5] \quad u \in L^\infty(\Omega_T)$$

Remark 0.1: If $[A_3]$ is replaced by the more restrictive condition

$$[A_3'] \quad |b(x, t, u, v_x u)| \leq c_2 |v_x u|^{p-1} + \psi_2(x, t),$$

then a local L^∞ bound for u can be calculated by a simple modification of De Giorgi-Moser technique (see for example [11] page 102-109). The proof gives an explicit but complicated (due to the mentioned dissimetry) bound of $\|u\|_{\infty, Q}$ over a cylinder Q in terms of the $\|u\|_{p, Q'}$ over a larger cylinder Q' . We have chosen to omit such calculation since they result from a variant of known techniques.

With $\partial\Omega$ we denote the boundary of Ω and set

$$(0.7) \quad S_T \equiv \partial\Omega \times (0, T] ; \Gamma \equiv S_T \cup \bar{\Omega} \times \{0\}.$$

Clearly Γ is the parabolic boundary of Ω_T .

The statement that a constant γ depends only upon the data, means that γ can be calculated only in dependence of the various constants appearing in $[A_1]-[A_4]$, $\|u\|_{\infty, \Omega_T}$ and the dimension N . We can now state our main results.

I. Interior regularity

Theorem 1 Let $u \in V_{2,p}(\Omega_T) \cap L^\infty(\Omega_T)$ be a weak solution of (0.1), and let $\{\Lambda_1\} - \{\Lambda_4\}$ hold. Then $(x,t) \mapsto u(x,t)$ is locally Hölder continuous in Ω_T and for every compact set $K \subset \Omega_T$, there exist a constant γ depending only upon the data and $\text{dist}(K,\Gamma)$, and a constant $\alpha \in (0,1)$ depending only upon the data, such that

$$|u(x_1, t_1) - u(x_2, t_2)| \leq \gamma(|x_1 - x_2|^\alpha + |t_1 - t_2|^{\alpha/p}) ,$$

for every pair of points $(x_1, t_1), (x_2, t_2) \in K$.

Remark 0.2: Since our arguments are local in nature to prove Theorem 1, we do not need to have a solution in the whole Ω_T . It is sufficient to have a "local" solution; i.e. $u \in V_{2,p}^{\text{loc}}(\Omega_T) \cap L^\infty_{\text{loc}}(\Omega_T)$, satisfying (0.6). Also we may assume $\phi_0, \phi_1, \phi_2 \in L^{\frac{p}{p-1}}_{q,r}(\Omega_T)$.

II. Boundary regularity

II-(a) Regularity at $t = 0$

We assume that (0.1) is associated with initial data

$$(0.8) \quad u(x, 0) = u_0(x) ,$$

and on u_0 assume

[A₆] $x + u_0(x)$ is continuous in $\bar{\Omega}$ with modulus of continuity $\omega_0(\cdot)$.

Since we assume that $u \in C(0, T; L^2(\Omega))$, the initial datum (0.8) is taken in the sense of (0.6) where $t_1 = 0$.

Theorem 2: Let $u \in C(0, T; L^2(\Omega)) \cap L^p(0, T; H^p(\Omega))$ be a weak solution of (0.1) which takes on initial data (0.8) and let [A₁]-[A₆] hold. Then $(x, t) \mapsto u(x, t)$ is continuous in $\overset{\circ}{\Omega} \times [0, T]$, and for every compact set $K \subset \Omega$ there exist a function $\rho \mapsto \omega(\rho) : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ continuous and non-decreasing such that

$$|u(x_1, t_1) - u(x_2, t_2)| \leq \omega(|x_1 - x_2| + |t_1 - t_2|^{\frac{1}{p}})$$

for every pair of points $(x_1, t_1), (x_2, t_2) \in K \times [0, T]$. The function $\omega(\cdot)$ can be determined in terms of the data and $\omega_0(\cdot)$.

If in particular

$$\omega_0(\rho) = \rho^{\bar{\sigma}}, \bar{\sigma} \in (0, 1),$$

then $(x, t) \mapsto u(x, t)$ is Hölder continuous in $\overset{\circ}{\Omega} \times [0, T]$, and for every compact set $K \subset \Omega$ there exist a constant γ depending only upon the data and $\text{dist}(K, \partial\Omega)$, and a constant $\sigma \in (0, 1)$ depending upon the data and $\bar{\sigma}$ such that

$$|u(x_1, t_1) - u(x_2, t_2)| \leq \gamma(|x_1 - x_2|^\sigma + |t_1 - t_2|^\sigma/p)$$

for every pair of points $(x_1, t_1), (x_2, t_2) \in K \times [0, T]$.

Remark 0.3 If $x \rightarrow u_0(x)$ is only known to be continuous in a open subset Ω' of Ω then the stated regularity can only be claimed in the set $\Omega' \times [0, T]$.

II-(b) Regularity at S_T (Dirichlet data)

The boundary $\partial\Omega$ is assumed to satisfy

[A₇] $\exists \alpha_* \in (0, 1)$, $R_0 > 0$ such that $\forall x_0 \in \partial\Omega$ and every ball $B(x_0, R)$ centered at x_0 , with radius $R < R_0$,

$$\text{meas}[\Omega \cap B(x_0, R)] < (1-\alpha_*)\text{meas}B(x_0, R).$$

We suppose that (0.1) is associated with Dirichlet data $f(x, t)$ on S_T (taken in the sense of the traces) satisfying

[A₈] $(x, t) \rightarrow f(x, t)$ is continuous on \bar{S}_T with modulus of continuity $\omega_f(\cdot)$

Theorem 3 Let $u \in V_{2,p}(\Omega_T) \cap L^\infty(\Omega_T)$ be a weak solution of (0.1) associated with Dirichlet data f on S_T , and assume that [A₁]-[A₄] and [A₇]-[A₈] hold. Then $(x, t) \rightarrow u(x, t)$ is continuous in $\bar{\Omega} \times (0, T)$ and $\forall \epsilon > 0$ there exist a positive non-decreasing continuous function $\rho \rightarrow \omega_\epsilon(\rho) : \mathbb{R}^+ \rightarrow \mathbb{R}^+$ such that

$$|u(x_1, t_1) - u(x_2, t_2)| \leq \omega_\epsilon(|x_1 - x_2| + |t_1 - t_2|^{\frac{1}{p}})$$

for every pair of points (x_1, t_1) , $(x_2, t_2) \in \bar{\Omega} \times [\epsilon, T]$. If in particular

$$\omega_f(r) = r^{\bar{\beta}}, \quad \bar{\beta} \in (0,1),$$

then $(x,t) \mapsto u(x,t)$ is Hölder continuous in $\bar{\Omega} \times [\epsilon, T]$ $\forall \epsilon > 0$, and there exist a constant γ , depending only upon the data and ϵ , and a constant $\nu \in (0,1)$, depending upon the data and $\bar{\beta}$, such that

$$|u(x_1, t_1) - u(x_2, t_2)| \leq \gamma (|x_1 - x_2|^\bar{\beta} + |t_1 - t_2|^{8/p})$$

for every pair of points $(x_1, t_1), (x_2, t_2) \in \bar{\Omega} \times [\epsilon, T]$.

Remark 0.4 If the Dirichlet data f is only known to be continuous in a open subset S' of S (open in the relative topology of S_T) then the stated regularity can only be claimed up to S' .

Corollary 0.1: Consider the boundary value problem

$$(0.9) \quad u_t - \operatorname{div} \vec{a}(x, t, u, \nabla_x u) + b(x, t, u, \nabla_x u) = 0 \quad \text{in } \Omega_T$$

$$(0.10) \quad u(x, t) = f(x, t), \quad (x, t) \in S_T$$

$$(0.11) \quad u(x, 0) = u_0(x), \quad x \in \Omega,$$

where $x \mapsto u_0(x)$ satisfies $[A_6]$ and $(x, t) \mapsto f(x, t)$ satisfies $[A_8]$ and assume that $[A_7]$ holds. Every bounded weak solution of (0.9)-(0.11) (in the sense of identity (0.6)) is continuous in $\bar{\Omega}_T$. In particular if u_0 is Hölder continuous in $\bar{\Omega}$ and f is Hölder continuous on \bar{S}_T , then u is Hölder continuous in $\bar{\Omega}_T$.

(0.11) regularity at S_T (variational data)

We assume here that

$S_T = \{x \in \mathbb{R}^1 \text{ manifold in } \mathbb{R}^{N-1}\}$,

and consider formally the problem

$$(0.12) \quad u_t - \operatorname{div} \hat{a}(x, t, u, \nabla_x u) + b(x, t, u, \nabla_x u) = 0 \quad \text{in } S_T$$

$$(0.12) \quad \hat{a}(x, t, u, \nabla_x u) \cdot n_{S_T}(x, t) = g(x, t, u) \quad \text{on } S_T$$

$$(0.14) \quad u(x, 0) = u_0(x), \quad x \in \Omega,$$

where $n_{S_T} = (n_{x_1}, n_{x_2}, \dots, n_{x_N})$ denotes the outer unit normal to S_T . On the function $g(x, t, u)$ we assume

(0.10) g is continuous over $S_T \times \mathbb{R}$ and admits an extension $\tilde{g}(x, t, u)$ over \mathbb{R}_T such that

$$(0.15) \quad \left| \frac{\partial}{\partial x_i} \tilde{g}(x, t, u) \right| + |u| \left| \frac{\partial}{\partial u} \tilde{g}(x, t, u) \right| + C_3 |u|^{p-1} + C_4$$

for two given non-negative constants C_3, C_4 .

By a weak solution of (0.12) - (0.14) we mean a function

$u \in V_{2,p}(S_T)$ satisfying

$$(0.16) \quad \int_{\Omega} u \phi dx \Big|_{t_1}^{t_2} + \int_{t_1}^{t_2} \int_{\Omega} (-u \phi_t + \hat{a}(x, t, u, \nabla_x u) \cdot \nabla_x \phi + b(x, t, u, \nabla_x u) \phi) dx dt = \int_{t_1}^{t_2} \int_{\partial\Omega} g(x, \tau, u) \phi d\sigma d\tau,$$

where $d\gamma$ denotes the \mathbb{H}^{N-1} -measure on $\partial\Omega_T$ for all $\phi \in W_p^{1,0}(\Omega_T)$ such that $\phi_t \in L_p(\Omega_T)$, and for all t_1, t_2 satisfying $0 < t_1 < t_2 < T$.

Theorem 4 Let $u \in V_{2,p}(\Omega_T) \cap L^\infty(\Omega_T)$ be a weak solution of (0.12)-(0.14) in the sense of identity (0.16). Then $(x,t) \mapsto u(x,t)$ is Hölder continuous in $\bar{\Omega} \times [\epsilon, T]$ for all $\epsilon > 0$, and there exist a constant γ_ϵ depending only upon the data and ϵ , and a constant $\lambda \in (0,1)$ depending only upon the data, such that

$$|u(x_1, t_1) - u(x_2, t_2)| \leq \gamma_\epsilon (|x_1 - x_2|^\lambda + |t_1 - t_2|^{\lambda/p})$$

for every pair of points $(x_1, t_1), (x_2, t_2) \in \bar{\Omega} \times [\epsilon, T]$.

If in addition $x \mapsto u_0(x)$ is Hölder continuous in $\bar{\Omega}$, then u is Hölder continuous in $\bar{\Omega}_T$ and the constant γ_ϵ can be taken independent of ϵ , whereas the Hölder exponent λ will depend also upon the Hölder exponent of u_0 .

Remark 0.5 When $p = 2$ the integrability conditions in $[A_3]$ coincide with the requirements imposed in [11], and these are known to be the best possible [10].

Remark 0.6 If the functions $\hat{a}(x, t, u, \nabla_x u)$ and $b(x, t, u, \nabla_x u)$ are differentiable and satisfy further restrictions then one can prove that $(x, t) \mapsto \nabla_x u$ is Hölder continuous in $\bar{\Omega}_T$; in fact such a result holds also for systems (see [6,7]). The point here is of course to prove the stated regularity only under the hypothesis that \hat{a} and b are measurable. An extension of our results to systems, due to the generality we consider, is not expected. It is in fact false even in the elliptic case (see [8] for a survey).

Remark 0.7 The proof presented here shows that the various Hölder constants and exponents in Theorems 1-4 are continuous increasing functions of p . As $p \rightarrow \infty$ these estimates deteriorate, but they are "stable" as $p \rightarrow 2$.

Remark 0.8 One of the applications of the a priori knowledge of a modulus of continuity of solutions of (0.1), is the derivation of L_{loc}^∞ bounds for $|\nabla_x u|$, (see [20]).

Remark 0.9 Existence theory for boundary value problems associated with (0.1) is based on Galerkin approximations and it is developed in [11].

Remark 0.10 It should be noted that we have been unable to deal with the case $1 < p < 2$.

Euristically the results will follow from the following fact. The function $(x,t) \mapsto u(x,t)$ can be modified in a set of measure zero to yield a continuous representative out of the equivalence class $u \in V_{2,p}(\Omega_T)$ if for every $(x_0, t_0) \in \Omega_T$ there exist a family of nested and shrinking cylinders $Q_n(x_0, t_0)$ around (x_0, t_0) , such that the essential oscillation ω_n of u in $Q_n(x_0, t_0)$ tends to zero as $n \rightarrow \infty$, in a way determined by the operator in (0.1) and the data.

The key idea of the proof is to work with cylinders whose dimensions are suitably rescaled to reflect the degeneracy exhibited by the equation. This idea has been introduced in [5] and further developed in [7].

In the present situation the arguments are more complicated with respect to the ones in [5]. This is due to the fact that, unlike the solutions of porous media type equations (see [4,7]) where the singularity occurs at only one value of the solution (say for example for $u = 0$) , in our case the equation may be degenerate at any value of u .

To render the paper as self contained as possible, certain known calculations have been reproduced.

In part I we prove the interior regularity. We introduce certain classes $\mathcal{B}_p(\Omega_T, M, \gamma, r, \delta, \kappa)$, along the lines of a similar approach of [11], and prove that local weak solutions of (0.1) belong to them.

Then we show that $\mathcal{B}_p(\Omega_T, M, \gamma, r, \delta, \kappa)$ is embedded in $C_{loc}^{\alpha, \alpha/p}(\Omega_T)$, thereby proving Theorem 1.

We prove the boundary regularity by following a similar pattern in part II. The methods of this part will rely heavily on those of part I and in fact we will limit ourselves to describe the modifications of the proof of interior regularity to achieve regularity up to the boundary.

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1. The classes $B_p(\Omega_T, M, r, \epsilon, \kappa)$, $p \geq 2$

Let Ω be an open set in \mathbb{R}^N and for $0 < T < \infty$ let

$\Omega_T = \Omega \times (0, T]$. If $(x_0, t_0) \in \Omega_T$ we let $B(R) = \{x \in \Omega \mid |x - x_0| < R\}$

and

$$Q(R, \rho) = B(R) \times (t_0 - \rho, t_0) \quad , \quad \rho > 0.$$

We let R, ρ be so small that $Q(R, \rho) \subset \Omega_T$. Denote by $(x, t) \mapsto \zeta(x, t)$ a piecewise smooth function defined in $Q(R, \tau)$, such that $0 \leq \zeta \leq 1$ and $\zeta(x, \cdot) = 0$ for $x \in \partial B(R)$.

For a bounded measurable function u defined in $Q(R, \tau)$ introduce the cut functions $(u-k)^\pm$, $k \in \mathbb{R}$ and let H^\pm be any number satisfying

$$(1.1) \quad \|(u-k)^\pm\|_{\infty, Q(R, \rho)} \leq H^\pm \leq \delta$$

where δ is a given positive number.

Define also

$$(1.2) \quad \psi(H^\pm, (u-k)^\pm, v) = \ln^+ \left\{ \frac{H^\pm}{H^\pm - (u-k)^\pm + v} \right\}; \quad v < H^\pm$$

We say that a measurable function $u : \Omega_T \rightarrow \mathbb{R}$ belongs to the class $B_p(\Omega_T, M, r, \epsilon, \kappa)$ if

$$(1.3) \quad u \in C(0, T; L^2(\Omega)) \cap L^p(0, T; H^p(\Omega))$$

$$(1.4) \quad \|u\|_{\infty, \Omega_T} \leq M$$

and if for all $Q(R, \rho) \subset \Omega_T$ and all t , as above, the functions $(u-k)^+$ satisfy the integral inequalities

$$(1.5) \quad \sup_{t_0-\rho < t \leq t_0} \int_{B(R)} [(u-k)^+]^2 \zeta^P(x, t) dx + \iint_{Q(R, \rho)} |\nabla_x (u-k)^+|^P \zeta^P dx d\tau$$

$$\leq \int_{B(R)} [(u-k)^+]^2 \zeta^P(x, t_0-\tau) dx + \gamma \left\{ \iint_{Q(R, \rho)} [(u-k)^+]^P |\nabla_x \zeta|^P dx d\tau \right\}$$

$$+ \left\{ \iint_{Q(R, \rho)} [(u-k)^+]^2 \zeta^{P-1} \zeta_t dx d\tau \right\}$$

$$+ \gamma \left\{ \int_{t_0-\rho}^{t_0} [\text{meas } A_{k, R}^{\frac{1}{2}}(\tau)]^{\frac{r}{q}} d\tau \right\}^{\frac{p}{r}(1+\kappa)}.$$

$$(1.6) \quad \sup_{t_0-\rho < t \leq t_0} \int_{B(R)} \psi^2(H^{\frac{1}{2}}, (u-k)^{\frac{1}{2}}, v) \zeta^P(x, t) dx$$

$$\leq \int_{B(R)} \psi^2(H^{\frac{1}{2}}, (u-k)^{\frac{1}{2}}, v) \zeta^P(x, t_0-\rho) dx$$

$$+ \gamma \iint_{Q(R, \rho)} \psi(H^{\frac{1}{2}}, (u-k)^{\frac{1}{2}}, v) |\psi_u(H^{\frac{1}{2}}, (u-k)^{\frac{1}{2}}, v)|^{2-p} |\nabla_x \zeta|^p dx d\tau$$

$$+ \frac{\gamma}{v} |\ln \frac{H^{\frac{1}{2}}}{v}| \left\{ \int_{t_0-\rho}^{t_0} [\text{meas } A_{k, R}^{\frac{1}{2}}(\tau)]^{\frac{r}{q}} d\tau \right\}^{\frac{p}{r}(1+\kappa)},$$

where we have denoted with $A_{k,R}^+(t)$ the set

$$A_{k,R}^+(t) = \{x \in B(R) \mid (u(x,t) - k)^+ > 0\}.$$

The various parameters in (1.5)-(1.6) are as follows.

[A] δ and γ are arbitrary positive numbers

[B] k is an arbitrary real number subject only to the restriction

$$(1.7) \quad \left\| (u-k)^+ \right\|_{\infty, \Omega(R, \rho)} < \delta$$

[C] κ is an arbitrary number in $(0,1)$ and q, r are larger than one, are linked by

$$(1.8) \quad \frac{1}{r} + \frac{N}{pq} = \frac{N}{p},$$

and their admissible range is

$$(1.8)_{(i)} \quad q \in (p, \infty), \quad r \in [p^2, \infty), \quad \text{if } N = 1$$

$$(1.8)_{(ii)} \quad q \in [p, \frac{Np}{N-p}], \quad r \in [p, \infty] : \text{if } 1 < p < N$$

$$(1.8)_{(iii)} \quad q \in [p, \infty), \quad r \in [\frac{p^2}{N}, \infty) : \text{if } 1 < N < p.$$

Remark 1.1 These classes can be considered as an extension of the classes $\mathcal{C}_2(\Omega_T, M, \gamma, r, \delta, \kappa)$ introduced in [11]. Besides the fact that $p \geq 2$ the new requirement here is the integral inequality (1.6).

They may also be viewed as a parabolic version of De Giorgi classes, fundamental in the regularity theory for quasi-minima [9].

The following two facts establish the connection between local solutions of (0.1) and the classes $\mathcal{B}_p(\Omega_T, M, \gamma, r, \delta, \kappa)$.

Proposition 1.1 Every essentially bounded local solution of (0.1) belongs to $\mathcal{B}_p(\Omega_T, M, \gamma, r, \delta, \kappa)$.

Embedding theorem $\mathcal{B}_p(\Omega_T, M, \gamma, r, \delta, \kappa)$ is embedded in $C_{loc}^{\alpha, \alpha/p}(\Omega_T)$, for some $\alpha \in (0, 1)$.

The proof of Theorem 1 will result by combining these two facts.

Proof of Proposition 1.1 Introducing the Steklov averagings of $w \in V_{2,p}(\Omega_T)$,

$$w_h(x, t) = \begin{cases} \frac{1}{h} \int_t^{t+h} w(x, s) ds, & t \in (0, T-h) \\ 0 & , t > T-h \end{cases}$$

$$w_{\bar{h}}(x, t) = \begin{cases} \frac{1}{h} \int_{t-h}^t w(x, s) ds, & t \in (h, T) \\ 0 & , t \leq h \end{cases}$$

a standard argument (see for example [11]) implies that (0.6) can be equivalently formulated as

$$(1.9) \int_{t_1}^{t_2} \int_{\mathbb{R}} \left\{ \frac{\partial}{\partial t} u_h + [a(x, t, u, \nabla_x u)]_h \nabla_x + [b(x, t, u, \nabla_x u)]_h \right\} dx dt = 0$$

for all $\psi \in W_p^{1,0}(\mathbb{R}_T)$ and $h < t_1 < t_2 < T - h$.

In (1.9) choose the test functions

$$(1.10) \phi = \pm (u_h - k)^{\pm} \zeta^p, \quad k \in \mathbb{R}.$$

Estimating the various parts of (1.9) with this choice of test function we have

$$(i) \int_{B(R)} \int_{t_0-\tau}^t \pm \frac{\partial}{\partial \tau} u_h (u_h - k)^{\pm} \zeta^p dx d\tau = \frac{1}{2} \int_{B(R)} [(u_h - k)^{\pm}]^2 \zeta^p (x, t) dx$$

$$- \frac{1}{2} \int_{B(R)} [(u_h - k)^{\pm}]^2 \zeta^p (x, t_0 - \tau) dx$$

$$- \frac{p}{2} \int_Q^t \int_{B(R)} [(u_h - k)^{\pm}]^2 \zeta^{p-1} \zeta_t dx dz.$$

where

$$Q^t = B(R) \times [t_0 - \rho, t], \quad t \in (t_0 - \rho, t_0].$$

Letting $h \rightarrow 0$ we obtain for all $t \in [t_0 - \rho, t_0]$

$$(1.11) \quad \iint_{Q^t} \cdot \frac{\partial}{\partial \zeta} u_h (u_h - k)^+ \zeta^p dx dt \rightarrow \frac{1}{2} \int_{B(R)} [(u - k)^+]^2 \zeta^p (x, t) dx$$

$$- \frac{1}{2} \int_{B(R)} [(u - k)^+]^2 \zeta^p (x, t_0 - \cdot) dx - \frac{p}{2} \iint_{Q^t} [(u - k)^+]^2 \zeta^{p-1} \zeta_t dx dt.$$

We estimate the remaining terms by letting $h \rightarrow 0$ first, and then using $[A_1] = [A_3]$.

$$(1.12) \quad \iint_{Q^t} \vec{a}(x, \tau, u, \nabla_x u) [\pm \nabla_x (u - k)^+ \zeta^p \pm p(u - k)^+ \zeta^{p-1} \nabla_x \zeta] dx d\tau$$

$$\geq C_0 \iint_{Q^t} |\nabla_x (u - k)^+|^p \zeta^p (x, \tau) dx d\tau$$

$$- \iint_{Q^t} \phi_0(x, \tau) \zeta^p \chi \{ (u - k)^+ > 0 \} dx d\tau$$

$$- pC_1 \iint_{Q^t} |\nabla_x (u - k)^+|^{p-1} (u - k)^+ \zeta^{p-1} |\nabla_x \zeta| dx d\tau$$

$$- p \iint_{Q^t} \phi_1 (u - k)^+ \zeta^{p-1} |\nabla_x \zeta| dx d\tau.$$

Here $\chi(\Sigma)$ denotes the characteristic function of the set Σ .
By Young's inequality

$$(a) \quad pC_1 \iint_{Q^t} |\nabla_x (u-k)^{\frac{1}{p}-1} (u-\zeta)^{\frac{1}{p}-1} \zeta|^p dx d\tau$$

$$+ \frac{C_0}{2} \iint_{Q^t} |\nabla_x (u-k)^{\frac{1}{p}}|^p \zeta^p dx d\tau + \gamma C_0 \iint_{Q^t} |(u-k)^{\frac{1}{p}}|^p |\nabla_x \zeta|^p dx d\tau,$$

and

$$(b) \quad p \iint_{Q^t} \phi_1 (u-k)^{\frac{1}{p}-1} |\nabla_x \zeta|^p dx d\tau$$

$$+ \iint_{Q^t} |(u-k)^{\frac{1}{p}}|^p |\nabla_x \zeta|^p dx d\tau + \gamma \iint_{Q^t} \phi_1^p x |(u-k)^{\frac{1}{p}}| dx d\tau.$$

Combining this in (1.12) we deduce

$$(1.13) \quad \iint_{Q^t} \hat{a}(x, \tau, u, \nabla_x u) \zeta^p dx d\tau \leq \frac{C_0}{2} \iint_{Q^t} |\nabla_x (u-k)^{\frac{1}{p}}|^p \zeta^p dx d\tau$$

$$- \gamma \iint_{Q^t} |(u-k)^{\frac{1}{p}}|^p |\nabla_x \zeta|^p dx d\tau - \gamma \iint_{Q^t} (\phi_0 + \phi_1^p) x |(u-k)^{\frac{1}{p}}| dx d\tau.$$

Finally

$$(1.14) \quad \iint_{Q^t} |b(x, \tau, u, \nabla_x u) (u-k)^{\frac{1}{p}} \zeta^p| dx d\tau \leq C_2 \iint_{Q^t} |\nabla_x (u-k)^{\frac{1}{p}}|^p (u-k)^{\frac{1}{p}} \zeta^p dx d\tau$$

$$+ \iint_{Q^t} \phi_2 |(u-k)^{\frac{1}{p}}|^p \zeta^p dx d\tau.$$

Now if we impose on the levels k the restriction

$$(1.15) \quad k : |(u-k)^{\frac{1}{p}}|_{\infty, Q(R, \rho)} \leq \delta = \frac{1}{C_2} \frac{C_0}{4},$$

we deduce from (1.14)

$$(1.16) \quad \iint_{Q^t} |b(x, \cdot, u, v_x u) (u-k)^{\frac{1}{2}} \zeta^p| dx d\tau + \frac{c_0}{4} \iint_{Q^t} |\nabla_x (u-k)^{\frac{1}{2}}|^p \zeta^p dx d\tau$$

$$+ \iint_{Q^t} \phi_2 x [(u-k)^{\frac{1}{2}} > 0] dx d\tau .$$

Combining these estimates and observing that $t \in [t_0 - \rho, t_0]$ is arbitrary we obtain

$$(1.17) \quad \sup_{t_0 - \rho \leq t \leq t_0} \int_{B(R)} [(u-k)^{\frac{1}{2}}]^2 \zeta^p (x, t) dx$$

$$+ \frac{c_0}{4} \iint_{Q(R, \rho)} |\nabla_x (u-k)^{\frac{1}{2}}|^p \zeta^p dx d\tau$$

$$\leq \int_{B(R)} [(u-k)^{\frac{1}{2}}]^2 \zeta^p (x, t_0 - \rho) dx$$

$$+ \gamma \left\{ \iint_{Q(R, \rho)} [(u-k)^{\frac{1}{2}}]^p |\nabla_x \zeta|^p dx d\tau \right.$$

$$\left. + \iint_{Q(R, \rho)} [(u-k)^{\frac{1}{2}}]^2 \zeta^{p-1} \zeta^p dx d\tau \right\}$$

$$+ \gamma \iint_{Q(R, \rho)} [\phi_0 + \phi_1^p + \phi_2] x [(u-k)^{\frac{1}{2}} > 0] dx d\tau .$$

By Hölder's inequality

$$\iint_{Q(R,\cdot)} (\zeta_0 + \zeta_1^p + \zeta_2) \chi_{\{(u-k)^\frac{1}{p} > 0\}} dx dt \leq \|\zeta_0 + \zeta_1^p + \zeta_2\|_{q, \tilde{r}, u_T}^{q, \tilde{r}, u_T}$$

$$\cdot \left\{ \int_{t_0 - \epsilon}^{t_0} [\text{meas } A_{k, R}^{\frac{1}{p}}(\tau)]^{\frac{q-1}{q}} \frac{\tilde{r}}{\tilde{r}-1} d\tau \right\}^{\frac{\tilde{r}-1}{\tilde{r}}}.$$

Set

$$(1.18) \quad q = \frac{q}{q-1} p(1+\kappa) ; \quad r = \frac{\tilde{r}}{\tilde{r}-1} p(1+\kappa) ; \quad \kappa = \frac{p}{N} \kappa_1 ,$$

From (0.2) we see that q, r satisfy (1.8), and from (0.2) (i) - (0.2) (iii) it follows that their admissible range is (1.8) (i) - (1.8) (iii).

Substituting this last estimate in (1.17) we see that u satisfies (1.5) since obviously without loss of generality we may assume that $C_0/4 = 1$.

We turn now to the proof of (1.6). For simplicity we set

$$\psi(H^\frac{1}{p}, (u-k)^\frac{1}{p}, v) = \psi((u-k)^\frac{1}{p}) ,$$

and in (1.9) select the test function

$$(1.19) \quad \phi = [\psi^2((u_h - k)^\frac{1}{p})]^\frac{1}{2} \zeta^p ,$$

where $x + \zeta^p(x)$ is a cutoff function in $B(R)$ which vanishes on $\partial B(R)$. It is apparent that $\phi \in W_p^{1,0}(\Omega_T)$ and that

$$[\psi^2((u_h-k)^\frac{1}{2})']'' = 2(1+\psi)\psi'^2 \in L^{\infty}_{loc}(\Omega_T).$$

Therefore such $\psi \in \zeta$ is an admissible test function in (1.9). Estimating the various terms we have

$$(1.20) \quad I_h = \iint_{Q^t} \frac{\partial}{\partial \tau} u_h [\psi^2((u_h-k)^\frac{1}{2})']' \zeta^p dx d\tau = \int_{B(R) \times \{t\}} \psi^2 \zeta^p dx$$

$$- \int_{B(R) \times \{t_0^{-\rho}\}} \psi^2 \zeta^p dx,$$

and letting $h \rightarrow 0$ we have

$$I_h \rightarrow \int_{B(R) \times \{t\}} \psi^2(H^\frac{1}{2}, (u-k)^\frac{1}{2}, v) \zeta^p(x) dx$$

$$- \int_{B(R) \times \{t_0^{-\rho}\}} \psi^2(H^\frac{1}{2}, (u-k)^\frac{1}{2}, v) \zeta^p(x) dx$$

for all $t \in [t_0^{-\rho}, t_0]$.

In order to estimate the remaining terms we let $h \rightarrow 0$ first and then use $[A_1]-[A_3]$.

$$(1.21) \quad J = \iint_{Q^t} \hat{a}(x, \tau, u, v_x u) v_x \phi dx d\tau \geq 2 C_0 \iint_{Q^t} (1+\psi) \psi'^2 |v_x u|^p \zeta^p dx d\tau$$

$$- 2 \iint_{Q^t} (1+\psi) \psi'^2 \phi_0(x, \zeta) \zeta^p dx d\tau$$

$$-p C_1 \iint_{Q^t} |\nabla_x u|^{p-1} \psi^1 \zeta^{p-1} |\nabla_x \zeta| dx d\tau$$

$$-p \iint_{Q^t} \dots \psi_1^{1-p} |\nabla_x \zeta|^p dx d\tau .$$

By repeated application of the Young's inequality we deduce

$$(1.22) \quad J \geq C_0 \iint_{Q^t} (1+\psi) \psi^2 |\nabla_x u|^p \zeta^p dx d\tau$$

$$- 2 \iint_{Q^t} (1+\psi) \psi^2 \phi_0(x, \tau) \zeta^p dx d\tau - \gamma(p) \iint_{Q^t} \psi (\psi')^{2-p} |\nabla_x \zeta|^p dx d\tau$$

$$- \gamma(p) \iint_{Q^t} \psi (\psi')^2 \phi_1^p \zeta^p dx d\tau .$$

For the lower order terms we have

$$(1.23) \quad 2 \iint_{Q^t} |b(x, \tau, u, \nabla_x u) \psi \psi' \zeta^p| dx d\tau \leq 2C_2 \iint_{Q^t} |\nabla_x u|^p (1+\psi) \psi^2 \psi'^{-1} \zeta^p dx d\tau$$

$$+ 2 \iint_{Q^t} \phi_2 \psi \psi' \zeta^p dx d\tau .$$

Next observe that $\psi'^{-1} = H^{\frac{1}{2}} - (u-k)^{\frac{1}{2}} + v < 2\delta$ by virtue of (1.1),

and

$$\psi \leq \ln(H^2/v) ; \psi' \leq \frac{1}{v} ,$$

Therefore recalling (1.15) we have

$$(1.24) \quad 2 \iint_{Q^t} b(x, \tau, u, \nabla_x u) \psi \psi' \zeta^p dx d\tau + C_0 \iint_{Q^t} |\nabla_x u|^{p(1+\gamma)} \psi'^2 \zeta^p dx d\tau \\ + 2 \frac{1}{\gamma} \ln(\frac{H^2}{v}) \iint_{Q(R, \epsilon)} |\phi_2 x|^{(u-k)^{\frac{2}{p}}} \cdot 0 dx d\tau .$$

Collecting these estimates we deduce

$$(1.25) \quad \int_{B(R) \times \{t\}} \psi^2 \zeta^p dx \leq \int_{B(R) \times \{t_0 - \tau\}} \psi^2 \zeta^p dx \\ + \gamma \iint_{Q(R, \epsilon)} \psi |\psi'|^{2-p} |\nabla_x \zeta|^p dx d\tau \\ + \frac{\gamma}{p} (1 + \ln \frac{H^2}{v}) \iint_{Q(R, \rho)} |\phi_0 + \phi_1^{p'} + \phi_2| x^{(u-k)^{\frac{2}{p}}} dx d\tau$$

where we have used the fact that $v^{-1}, v^{-2} < v^{-p}$ since $p \geq 2$.

Treating the last integral as before the result follows.

The proof of the embedding theorem will be the object of sections 2-5.

Part I, Interior regularity2. Preliminaries

Let the point (x_0, t_0) be fixed throughout, and consider the cylinder

$$(2.1) \quad Q_R^{N_k} = B(R) \times (t_0 - R^{\frac{N_k}{p}(p-2)}, t_0) .$$

Set

$$u^+ = \text{ess sup}_{Q_{2R}^{N_k}} u ; u^- = \text{ess inf}_{Q_{2R}^{N_k}} u ,$$

and let ω be any number satisfying

$$2M \geq \omega \geq u^+ - u^- = \text{ess osc}_{Q_{2R}^{N_k}} u .$$

Let s^* be a positive integer to be fixed later and set

$$(2.2) \quad \theta = \left(\frac{2^{s^*}}{\omega} \right)^{\frac{p-2}{p}} .$$

Construct the cylinder Q_R^θ given by

$$(2.3) \quad Q_R^\theta = B(R) \times (t_0 - \theta R^p, t_0) .$$

If $\omega > 2^{s^*} / R^{\frac{N_k}{p}}$, then $\theta R^p < R^{\frac{N_k}{p}(p-2)}$ and we have the

inclusion

$$Q_R^\theta \subset Q_R^{N_k} .$$

Inside \bar{Q}_R^0 we consider subcylinders of the type

$$(2.4) \quad \bar{Q}_R^n \subset B(R) \times [\bar{t} - nR^p, \bar{t}] , \quad n \geq 0 ,$$

where $\bar{t} > t_0$ and $\bar{t} - nR^p > t_0 = \theta R^p$. The length of these subcylinders is determined by the choice of n

$$(2.5) \quad n = \left(\frac{s_0}{\omega} \right)^{p-2} , \quad s_0 < s^* ,$$

where s_0 is the smallest positive integer satisfying

$$(2.6) \quad \frac{2M}{s_0} \leq \delta .$$

The structure of the proof is based on studying separately two cases. Either we can find a cylinder of the type \bar{Q}_R^n where u is "mostly" large, or such a subcylinder cannot be found. In both cases the conclusion is that the essential oscillation of u in a smaller cylinder around (x_0, t_0) decreases in a way that can be quantitatively measured.

We will need the following two embedding lemmas known from the literature.

Lemma 2.1 (De Giorgi [3]) Let $u \in W^{1,1}(B(R))$ and let $t, k \in \mathbb{R}$, $t > k$. Then

$$(2.7) \quad (t-k) \text{meas } A_{t,R}^+ \leq \frac{C R^{N+1}}{\text{meas}(B(R) \setminus A_{k,R}^+)} \int_{A_{k,R}^+ \setminus A_{t,R}^+} |\nabla u| dx ,$$

where C depends only upon the dimension N .

Remark 2.1 A similar lemma holds more generally for convex domains (see [11]).

For notational convenience we set

$$V_p(\Omega_T) \in L^\infty(0, T; L^p(\Omega)) \cap L^p(0, T; H^p(\Omega))$$

$$\overset{\circ}{V}_p(\Omega_T) \in L^\infty(0, T; L^p(\Omega)) \cap L^p(0, T; H_0^p(\Omega)) ,$$

$$\|u\|_{V_p(\Omega_T)}^p = \underset{0 \leq t \leq T}{\text{ess sup}} \|u(\cdot, t)\|_{p, \Omega}^p + \|\nabla_x u\|_{p, \Omega_T}^p$$

and define $\|u\|_{\overset{\circ}{V}_p(\Omega_T)}^p = \|u\|_{V_p(\Omega_T)}^p$.

Lemma 2.2. Let $u \in \overset{\circ}{V}_p(\Omega_T)$, then

$$\|u\|_{q, r, \Omega_T} \leq C \|u\|_{\overset{\circ}{V}_p(\Omega_T)}$$

where C does not depend on u nor on Ω_T , and where q, r are subject to the conditions (1.8) - (1.8) (iii).

The proof results from a straightforward adaptation of the arguments of [11] page 74, carried for $p = 2$.

From Lemma 2.2 we deduce two corollaries.

Corollary 2.3 Let $u \in \overset{\circ}{V}_p(\Omega_T)$, then

$$\|u\|_{p(\frac{N+p}{N}, \Omega_T)} \leq C \|u\|_{\overset{\circ}{V}_p(\Omega_T)} .$$

Corollary 2.4 Let $u \in \overset{\circ}{V}_p(\Omega_T)$, then

$$\|u\|_{p, \lambda_T}^p \leq C(\text{meas}(u \neq 0) \cap \Omega_T)^{\frac{1}{N+P}} \|u\|_{\overset{\circ}{V}_p(\Omega_T)}^p.$$

Remark 2.2 These Corollaries still hold if $u \in V_p(\Omega_T)$ and does not necessarily vanish on $\partial\Omega$.

In such a case C depends on Ω_T via

$$C = \tilde{C} \left\{ 1 + \left(\frac{T^{N/P}}{\text{meas} \Omega} \right)^{\frac{1}{N+P}} \right\}.$$

With C we will denote a generic non negative constant depending only upon the various parameters in the classes $B_p(\Omega_T, M, \gamma, r, \delta, \omega)$ and independent of R, ω, s^* . For a measurable set Σ we write also $\text{meas } \Sigma := |\Sigma|$.

3. The first alternative

Lemma 3.1 There exists a number $a_0 \in (0,1)$ independent of ω , R , s^* such that if for some subcylinder \bar{Q}_R^n

$$|(x, t) \in \bar{Q}_R^n |u(x, t) - u^- + \frac{\omega}{s_0}| < a_0 |\bar{Q}_R^n|,$$

then either

$$(3.1) \quad \frac{N_k}{R^p} \geq \left(\frac{\omega}{s_0^p} \right)^{1 + \left(\frac{1+\nu}{R} - \frac{1}{p} \right)^+ (p-2)}, \text{ or}$$

$$(3.2) \quad u(x, t) \geq \mu^- + \frac{\omega}{s_0^{p-1}} t, \quad v(x, t) \geq \bar{Q}_R^n / 2.$$

Proof: We assume that (3.1) is violated so that $Q_R^\theta \subset Q_R^{N_k}$ and fix a cylinder \bar{Q}_R^n for which the assumption of the lemma holds.

Let

$$R_n = \frac{R}{2} + \frac{R}{2^n}; \quad \bar{R}_n = \frac{R_n + R_{n+1}}{2} = \frac{R}{2} + \frac{3R}{2^{n+2}}, \quad n = 1, 2, \dots.$$

We will write (1.5) over the pair of cylinders $\bar{Q}_{R_n}^n$ and $\bar{Q}_{R_{n+1}}^{n+1}$, by choosing the function ζ so that $\zeta(x, t) = 1$ for $(x, t) \in \bar{Q}_{R_n}^n$ and vanishing for $t = \bar{t} - n R_n^p$. In this case

$$|\nabla_x \zeta| \leq \frac{2^{n+1}}{R}; \quad 0 \leq \zeta_t \leq C \frac{2^{n+1}}{n R_n^p} = C \frac{2^{n+1}}{R_n^p} \left(\omega / 2^{s_0} \right)^{p-2}.$$

As for level k we take

$$k_n = \frac{\omega}{s_0^{p-1}} + \frac{\omega}{s_0^{p-n}}, \quad n = 1, 2, \dots.$$

In this setting (1.5) can be rewritten as

$$\begin{aligned}
 (3.3) \quad & \sup_{\bar{t}-n\bar{R}_n^p \leq t \leq \bar{t}} \|(u-k_n)^-\|_{2, B(\bar{R}_n)}^2(t) + \|\nu_x(u-k_n)^-\|_{p, \bar{Q}_{\bar{R}_n}}^p \\
 & \leq C \frac{2^{np}}{R^p} \left\{ \iint_{\bar{Q}_{\bar{R}_n}^n} [(u-k_n)^-]^p dx d\tau + \left(\omega/2^{s_0}\right)^{p-2} \iint_{\bar{Q}_{\bar{R}_n}^n} [(u-k_n)^-]^2 dx d\tau \right\} \\
 & \quad + C \left(\int_{\bar{t}-n\bar{R}_n^p}^{\bar{t}} |A_{k_n, R_n}^-(\tau)|^{\frac{p}{q}} d\tau \right)^{\frac{p}{q}(1+\kappa)}.
 \end{aligned}$$

The choice of levels k_n is justified since

$$\|(u-k_n)^-\|_{\infty, \bar{Q}_{\bar{R}_n}^n} \leq \frac{\omega}{2^{s_0}} \leq \varepsilon.$$

We estimate the various terms in (3.3) as follows. First

$$\begin{aligned}
 & \iint_{\bar{Q}_{\bar{R}_n}^n} [(u-k_n)^-]^p dx d\tau + \left(\omega/2^{s_0}\right)^{p-2} \iint_{\bar{Q}_{\bar{R}_n}^n} [(u-k_n)^-]^2 dx d\tau \\
 & \leq \left(\frac{\omega}{2^{s_0}}\right)^p \int_{\bar{t}-n\bar{R}_n^p}^{\bar{t}} |A_{k_n, R_n}^-(\tau)| d\tau
 \end{aligned}$$

Next for all $t \in [\bar{t}-n\bar{R}_n^p, \bar{t}]$

$$\begin{aligned}
 \|(u-k_n)^-\|_{2, B(\bar{R}_n)}^2(t) & \geq \left(\frac{2^{s_0}}{\omega}\right)^{p-2} \|(u-k_n)^-\|_{p, B(\bar{R}_n)}^p(t) \\
 & = n \|(u-k_n)^-\|_{p, B(\bar{R}_n)}^p(t).
 \end{aligned}$$

Using these remarks in (3.3) and dividing by η

$$(3.4) \quad \sup_{\bar{t}-n\bar{R}_n^p \leq t \leq \bar{t}} \left\| (u-k_n)^- \right\|_{p, B(\bar{R}_n)}^p + \frac{1}{\eta} \left\| \nabla_x (u-k_n)^- \right\|_{p, \bar{Q}_{\bar{R}_n}}^p$$

$$\leq C \frac{2^{np}}{R^p} \left(\frac{w}{s_0} \right)^p \left\{ \frac{1}{n} \int_{\bar{t}-n\bar{R}_n^p}^{\bar{t}} \left| A_{k_n, R_n}^-(\tau) \right| d\tau \right\}$$

$$+ C \left(\frac{1}{n} \int_{\bar{t}-n\bar{R}_n^p}^{\bar{t}} \left| A_{k_n, R_n}^-(\tau) \right|^{\frac{p}{q}} d\tau \right)^{\frac{p}{p}(1+\kappa)} n^{\frac{p}{r}(1+\kappa)-1}.$$

The change of variable $z = \frac{t-\bar{t}}{n}$, transforms \bar{Q}_{R_n} and $\bar{Q}_{\bar{R}_n}$ respectively into

$$Q_n \equiv B(R_n) \times \{-R_n^p, 0\} ; \bar{Q}_n \equiv B(\bar{R}_n) \times \{-\bar{R}_n^p, 0\}.$$

Setting also $v(x, \rho) = u(x, \bar{t}+n z)$, inequalities (3.4) can be written more concisely as

$$(3.5) \quad \left\| (v-k_n)^- \right\|_{V_p(\bar{Q}_n)}^p \leq C \frac{2^{np}}{R^p} \left(\frac{w}{s_0} \right)^p |A_n|$$

$$+ C \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{p}{q}} dz \right)^{\frac{p}{p}(1+\kappa)} n^{\frac{p}{r}(1+\kappa)-1},$$

where we have set

$$A_n(z) \equiv \{x \in B(R_n) \mid v(x, z) < k_n\} ; |A_n| = \int_{-R_n^p}^0 |A_n(z)| dz.$$

Let $x \mapsto \psi_n(x)$ be a piecewise smooth cutoff function in $B(\bar{R}_n)$ which equals one on $B(R_{n+1})$ and such that $|\nabla_x \psi_n| \leq 2^{n+2}/R$. Then $(v - k_n)^- \psi_n \in \overset{\circ}{V}_p(\bar{Q}_n)$ and by Corollary 2.4.

$$(3.6) \quad \begin{aligned} \|(v - k_n)^- \|^p_{p, Q_{n+1}} &\leq \|(v - k_n)^- \psi_n\|^p_{p, \bar{Q}_n} \leq C |A_n|^{\frac{p}{N+p}} \|(v - k_n)^- \psi_n\|^p_{\overset{\circ}{V}_p(\bar{Q}_n)} \\ &\leq C |A_n|^{\frac{p}{N+p}} \left\{ \|(v - k_n)^- \|^p_{\overset{\circ}{V}_p(\bar{Q}_n)} + \frac{2^{p(n+2)}}{R^p} \|(v - k_n)^- \|^p_{p, Q_n} \right\}. \end{aligned}$$

Since

$$\|(v - k_n)^- \|^p_{p, Q_{n+1}} \geq |k_n - k_{n+1}|^p |A_{n+1}| \geq (\omega/2)^{s_0} 2^{-p(n+1)} |A_{n+1}|$$

we deduce from (3.6) by making use of (3.5)

$$(3.7) \quad |A_{n+1}| \leq C 4^{np} \left\{ \frac{|A_n|^{1+\frac{p}{N+p}}}{R^p} + |A_n|^{\frac{p}{N+p}} \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}(1+\kappa)} \right. \\ \left. \cdot \left(\frac{2^{s_0}}{\omega} \right)^p n^{\frac{p}{r}(1+\kappa)-1} \right\}.$$

We set

$$y_n = \frac{|A_n|}{|Q_n|}; \quad z_n = \frac{1}{|B(R_n)|} \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}}.$$

Then from (3.7) in dimensionless form we have

$$(3.8) \quad y_{n+1} \leq C 4^{np} \left\{ y_n^{1+\frac{p}{N+p}} + y_n^{\frac{p}{N+p}} z_n^{1+\kappa} \right\},$$

where used the inequality

$$\left(\frac{s_0}{2} \right)^p \leq r^{p(1+\kappa)-1} R^{N\kappa} \leq 1$$

which follows from the definition (2.5) of n and the fact that we have assumed that (3.1) is violated.

On the other hand, by the embedding lemma 2.2

$$\begin{aligned} z_{n+1}^{(k_n - k_{n+1})^p} &\leq \|B(R_{n+1})\|^{-1} \|(v - k_n)^{-}\|_{q, r, \Omega_{n+1}}^p \\ &\leq \|B(R_{n+1})\|^{-1} \|(v - k_n)^{-}\|_{q, r, \bar{\Omega}_n}^p \\ &\leq CR^{-N} \left\{ \|(v - k_n)^{-}\|_{V_p(\bar{\Omega}_n)}^p + \frac{2^{p(n+2)}}{R^p} \|(v - k_n)^{-}\|_{p, \Omega_n}^p \right\}. \end{aligned}$$

Then using (3.5)

$$(3.9) \quad z_{n+1} \leq C 4^{np} \{ y_n + z_n^{1+\kappa} \}.$$

From lemma 5.7 of [11] page 96, $y_n, z_n \rightarrow 0$ as $n \rightarrow \infty$, provided

$$y_n \rightarrow 0; z_n^{1+\kappa} \rightarrow 0$$

where λ_0 is a small constant depending upon C, p, κ only and independent of R, ω .

Therefore the lemma is proved if we choose α_0 sufficiently small depending only upon λ_0 .

We suppose that the assumptions of lemma 3.1 are verified for some subcylinder \bar{Q}_R^n and construct the cylinder

$$Q \in B\left(\frac{R}{2}\right) \times \left\{ \bar{t} - n\left(\frac{R}{2}\right)^p, t_0 \right\}.$$

The length of such cylinder is at least $n\left(\frac{R}{2}\right)^p$ and at most $\theta\left(\frac{R}{2}\right)^p$, so that setting for simplicity $\rho = \frac{R}{4}$ we may write

$$Q = Q_{2\rho}^{\tilde{\theta}} \in B(2\rho) \times \left\{ t_0 - \tilde{\theta}(2\rho)^p, t_0 \right\}$$

where

$$(3.10) \quad \tilde{\theta} = \left(\frac{2^{-s}}{\omega} \right)^{p-2}, \quad s_0 \leq \bar{s} \leq s^*.$$

Lemma 3.2 Assume that $H^- = \|(u - (\mu^- + \frac{\omega}{s_0+1}))^-\|_{\infty, Q} > \frac{\omega}{2s_0+2}$. Then for every $\alpha_1 \in (0, 1)$, there exists a positive integer $s_1 = s_1(\alpha_1, \gamma, \kappa, \delta, r)$ independent of ω and R such that either

$$(3.11) \quad \frac{Nr}{R^p} < \left(\frac{\omega}{s_1} \right)^{1 + \left(\frac{1+\kappa}{r} - \frac{1}{p} \right) + (p-2)}, \text{ or}$$

$$(3.12) \quad \text{meas} \left\{ x \in B(\rho) \mid u(x, t) < u^- + \frac{\omega}{2s_1} \right\} < \alpha_1 |B(\rho)|$$

for all $t \in [t_0 - \tilde{\theta}(\frac{R}{2})^p, t_0]$.

Proof: We will employ inequality (1.6) over the cylinder $Q_{2\rho}^{\tilde{\theta}}$.

As a cutoff function $(x, t) \mapsto \zeta(x, t)$ we take a function independent of t , such that $\zeta(x) = 1$ on $B(\rho)$ and $|\nabla \zeta| \leq \rho^{-1}$. We observe that for $t = t_0 - \tilde{\theta}(2\rho)^p = \bar{t} - n(\frac{R}{2})^p$, by lemma 3.1 $u > u^- + \frac{\omega}{s_0+1}$ and therefore $\forall n \geq 1$

$$\psi \left(H^-, (u - (u^- + \frac{\omega}{s_0+1}))^-, \frac{\omega}{2s_0+n} \right) (t_0 - \tilde{\theta}(2\rho)^p) = 0.$$

Next for $v = \frac{\omega}{s_0+n}$, from the definition (1.2) of $\psi(\cdot)$ we have,

since $H^- \leq \frac{\omega}{s_0+1}$

$$\psi \left(H^-, (u - (u^- + \frac{\omega}{s_0+1}))^-, \frac{\omega}{2s_0+n} \right) \leq (n-1) \ln 2.$$

Moreover a quick calculation gives

$$|\psi_u \left(H^-, (u - (u^- + \frac{\omega}{s_0+1}))^-, \frac{\omega}{2s_0+n} \right)|^{2-p} \leq \left(\frac{\omega}{s_0} \right)^{p-2}.$$

Using these remarks in (1.6) we have

$$(3.12) \quad \int_{B(\rho) \times (t)} \psi^2 \left(H^-, (u - (\mu^- + \frac{\omega}{s_0+1}))^-, \frac{\omega}{s_0+n} \right) dx$$

$$+ \frac{C}{\rho^p} (n-1) \left(\frac{\omega}{s_0} \right)^{p-2} |\tilde{Q}_{2\rho}^{\theta}|$$

$$+ Cn \left(\frac{s_0+n}{\omega} \right)^p \tilde{\theta}^{\rho(1+\kappa)} R^{N\kappa} |B(\rho)| .$$

Let n be a positive integer to be selected and set $s_1 = s_0 + n$. Then recalling (3.10) if (3.11) is violated the right hand side of (3.12) is bounded above by

$$C(s^*)n|B(\rho)| .$$

We bound the integral on the left hand side of (3.12) from below by extending the integration to the smaller set

$$\{x \in B(\rho) \mid u(x, t) < \mu^- + \frac{\omega}{s_0+n}\} .$$

On such set, since $H^- > \frac{\omega}{s_0+2}$ we have

$$\psi^2 \left(H^-, (u - (\mu^- + \frac{\omega}{s_0+1}))^-, \frac{\omega}{s_0+n} \right) \geq \ln^2 \left(\frac{\omega/2}{\frac{\omega/2}{s_0+n-1}} \right)$$

$$= (n-3)^2 \ln^2 2 .$$

Therefore for all $t \in [t_0 - \tilde{\theta}(\frac{R}{2})^p, t_0]$

$$(3.12) \quad \left| \frac{\lambda}{\nu} - \frac{\omega}{s_0 + n} \right|^p \leq C(s^*) \frac{n}{(n-3)^2} |B(\rho)|.$$

To prove the lemma we have only to choose n so large that $\frac{C(s^*)n}{(n-3)^2} \leq a_1$.

Remark 3.1 The number $s_1 = s_1(a)$ claimed by lemma 3.2 depends upon $\gamma, \kappa, \delta, r$ and s^* . The number s^* is not fixed as yet. It will be fixed later independent of ω , R and therefore we can say that s_1 is independent of ω and R .

Without loss of generality we may assume that $s_1 > s^*$.

Lemma 3.3 Suppose the assumptions of lemma 3.1 hold and assume that $\frac{\lambda}{\nu} > \frac{\omega}{s_0 + 2}$. Then there exist an integer $s > s^*$ independent of ω , R such that either

$$(3.13) \quad \frac{N\kappa}{R^p} \geq \left(\frac{\omega}{2s} \right)^{1 + \left(\frac{1+\kappa}{r} - \frac{1}{p} \right)^+ (p-2)} \quad \text{or,}$$

$$(3.14) \quad u(x, t) > \nu - \frac{\omega}{2s}, \quad \forall (x, t) \in B\left(\frac{R}{8}\right) \times \{t_0 - n\left(\frac{R}{8}\right)^p, t_0\}.$$

Proof Let $\rho_n = \frac{\rho}{2} + \frac{\rho}{2^n}$, $\bar{\rho}_n = \frac{\rho_n + \rho_{n+1}}{2} = \frac{\rho}{2} + \frac{3\rho}{2^{n+2}}$, $n = 1, 2, \dots$, and consider the cylinders

$$D_n^{\tilde{\theta}} = B(\rho_n) \times \{t_0 - \tilde{\theta} \left(\frac{R}{2}\right)^p, t_0\}$$

$$\bar{D}_n^{\tilde{\theta}} = B(\bar{\rho}_n) \times \{t_0 - \tilde{\theta} \left(\frac{R}{2}\right)^p, t_0\}.$$

We observe that these cylinders decrease in the space variables but their length is unchanged with respect to n . This is due to the fact that lemma 3.1 gives information on the level $t_0 - \tilde{\theta} \left(\frac{R}{2}\right)^p = \bar{t} - n \left(\frac{R}{2}\right)^p$, and such information we want to exploit.

We assume (3.13) is violated and write (1.5) over the pair of cylinders $\bar{D}_n^{\tilde{\theta}}$ and $D_n^{\tilde{\theta}}$ as follows.

We choose a cutoff function ζ independent of t such that $\zeta \equiv 1$ on $B(\bar{\rho}_n)$ and $|\nabla_x \zeta| \leq 2^{n+2}/\rho$. Then the term involving ζ_t in (1.5) is eliminated. As for level k we choose

$$k_n = u^- + \frac{\omega}{s_1+1} + \frac{\omega}{s_1+n}, \quad n = 1, 2, \dots,$$

where s_1 is the number claimed by lemma 3.2.

By lemma 3.1, $u > u^- + \frac{\omega}{s_1}$ for $t = t_0 - \tilde{\theta} \left(\frac{R}{2}\right)^p = \bar{t} - n \left(\frac{R}{2}\right)^p$, and therefore we have

$$\int_{B(\rho_n)} [(u - k_n)^-]^2 \zeta^p (x, t_0 - \tilde{\theta} \left(\frac{R}{2}\right)^p) dx = 0.$$

From (1.5) with the indicated choices we deduce

$$(3.15) \quad \sup_{t_0 - \tilde{\theta} \left(\frac{R}{2} \right) \leq t \leq t_0} \left\| (u - k_n)^{-} \right\|_{2, B(\bar{\rho}_n)}^2 (t) + \left\| v_x (u - k_n)^{-} \right\|_{p, \bar{D}_n^{\tilde{\theta}}}^p$$

$$\leq C \frac{2^p n}{\omega^p} \left\| (u - k_n)^{-} \right\|_{p, \bar{D}_n^{\tilde{\theta}}}^p + C \left(\int_{t_0 - \tilde{\theta} \left(\frac{R}{2} \right)}^{t_0} |A_{k_n, \epsilon}^{-}(t)|^{\frac{p}{q}} dt \right)^{\frac{p}{q}(1+\epsilon)}.$$

For all $t \in [t_0 - \tilde{\theta} \left(\frac{R}{2} \right)^p, t_0]$

$$\left\| (u - k_n)^{-} \right\|_{2, B(\bar{\rho}_n)}^2 (t) \geq \left(\frac{s_1}{\omega} \right)^{p-2} \left\| (u - k_n)^{-} \right\|_{p, B(\bar{\rho}_n)}^p (t)$$

$$\geq \tilde{\theta} \left\| (u - k_n)^{-} \right\|_{p, B(\bar{\rho}_n)}^p (t).$$

We carry this estimate below, divide by $\tilde{\theta}$ and make the change of variables

$$z = \frac{t - t_0}{\tilde{\theta}}.$$

The cylinders $D_n^{\tilde{\theta}}$ and $\bar{D}_n^{\tilde{\theta}}$ are transformed into

$$D_n = B(o_n) \times \left(-\left(\frac{R}{2}\right)^p, 0\right) ; \bar{D}_n = B(\bar{o}_n) \times \left(-\left(\frac{R}{2}\right)^p, 0\right) .$$

Setting also $v(x, z) = u(x, t_0 + \bar{z})$, inequalities (3.15) can be rewritten as

$$(3.16) \quad \begin{aligned} \left\| (v - k_n)^- \right\|_{v_p(\bar{D}_n)}^p &\leq \frac{C2^{np}}{\omega^p} \left\| (v - k_n)^- \right\|_{p, D_n}^p \\ &+ C \left(\int_{-\left(\frac{R}{2}\right)^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}(1+\kappa)} \left(\frac{s_1}{2} \right)^p \left[\frac{1+\kappa}{r} - \frac{1}{p} \right]^{+(p-2)}, \end{aligned}$$

with the obvious definition of $A_n(z)$.

Using (3.16) we may repeat an iteration process in all analogous to lemma 3.1 and conclude that there exist $\lambda_1 > 0$ independent of R and ω , such that if

$$(3.17) \quad \text{meas}\{(x, z) \in D_1 \mid v(x, z) < u^- + \frac{\omega}{s_1}\} \leq \lambda_1 |D_1| ,$$

then either

$$\frac{N\kappa}{R^p} > \left(\frac{\omega}{2^{s_1+1}} \right)^{1+\left(\frac{1+\kappa}{r} - \frac{1}{p}\right)^+(p-2)}$$

or

$$v(x, z) < u^- + \frac{\omega}{s_1+1} , \quad \forall (x, t) \in D_\infty \equiv B\left(\frac{R}{2}\right) \times \left(-\left(\frac{R}{2}\right)^p, 0\right) .$$

Scaling back to the cylinder $D_{\epsilon_1}^0$ and choosing $\epsilon_1 = \lambda_1$ in lemma 3.2 we see that we can choose $s_1 = s_1(\epsilon_1, s^*)$ so that (3.17) holds. This proves the lemma.

We summarize the results obtained so far.

Proposition 3.1 There exist $\alpha_0 \in (0,1)$ and a positive integer s independent of ω, R , such that if for some cylinder of the form \bar{Q}_R^n with n given by (2.5)

$$(3.18) \quad \text{meas}\{(x,t) \in \bar{Q}_R^n \mid u(x,t) < u^- + \frac{\omega}{s_0}\} < \alpha_0 |\bar{Q}_R^n|$$

then either

$$(3.19) \quad \omega \leq 2^s R^{\frac{N\kappa}{p}} \xi \quad ; \quad \xi = \left[1 + \left(\frac{1+\kappa}{r} - \frac{1}{p} \right)^+ (p-2) \right]^{-1}$$

or

$$(3.20) \quad \text{ess osc}_{\bar{Q}_{R/2}^n} u \leq \omega \left(1 - \frac{1}{s} \right) .$$

Proof If a cylinder satisfying (3.18) exists, then by lemma 3.1 and lemma 3.2, the set where $u < u^- + \frac{\omega}{2^s}$, relatively to $B(\frac{R}{4}) \times (t_0 - \tilde{\theta}(\frac{R}{2})^p, t_0)$, can be made arbitrarily small provided

$$(3.21) \quad H^- = \left\| \left(u - \left(u^- + \frac{\omega}{2^{s_0+1}} \right) \right)^- \right\|_{B(\frac{R}{4}) \times (t_0 - \tilde{\theta}(\frac{R}{2})^p, t_0)} \geq \frac{\omega}{2^{s_0+2}} .$$

Then by lemma 5.3

$$(3.22) \quad u(x, t) \geq v^- + \frac{\omega}{s_1 + 1} \quad , \quad v(x, t) \in B\left(\frac{R}{8}\right) \times \left[t_0 - \tilde{\theta}\left(\frac{R}{2}\right)^p, t_0\right] .$$

Since $u \geq v^- + v$ from (3.22) we also have

$$\text{ess inf}_{Q_{R/8}^n} u \geq v^- + \frac{\omega}{2s} ; \quad s = s_1 + 1$$

and hence

$$\text{ess osc}_{Q_{R/8}^n} u = \text{ess sup}_{Q_{R/8}^n} u - \text{ess inf}_{Q_{R/8}^n} u \leq v^+ - v^- - \frac{\omega}{2s} = \omega\left(1 - \frac{1}{2s}\right) .$$

On the other hand if (3.21) is violated, since obviously

$$H^- \leq \frac{\omega}{s_0 + 1} , \text{ we have}$$

$$\text{ess inf}_{Q_{R/8}^n} u \geq v^- + \frac{\omega}{s_0 + 1} - \frac{\omega}{s_0 + 2} \geq v^- + \frac{\omega}{2s} ,$$

from which the conclusion follows.

Remark 3.2 The various constants in (3.18)-(3.20) are independent of ω and R . the number s_1 depends upon s^* as shown by lemma 3.2. The number s^* will be fixed later independent of ω, R .

4. The second alternative

We assume in this section that the assumptions of lemma 3.1 are violated, i.e. for every subcylinder \bar{Q}_R^n

$$(4.1) \quad \text{meas}\{(x,t) \in \bar{Q}_R^n \mid u(x,t) < u^- + \frac{w}{s_0} \} > a_0 |\bar{Q}_R^n| .$$

Since if $s_0 \geq 2$ we obviously have

$$u^+ - \frac{w}{s_0} \geq u^- + \frac{w}{s_0}$$

we will rewrite (4.1) as

$$(4.2) \quad \text{meas}\{(x,t) \in \bar{Q}_R^n \mid u(x,t) > u^+ - \frac{w}{s_0} \} < (1-a_0) |\bar{Q}_R^n| .$$

valid for all cylinders $\bar{Q}_R^n \subset Q_R^\theta$. The parameters θ and n are those fixed in (2.2) and (2.5). In this section we will determine the value of s^* .

Lemma 4.1 Let $\bar{Q}_R^n \subset Q_R$ be fixed and let (4.2) hold. Then there exist

$$t^* \in [\bar{t} - nR^p, \bar{t} - \frac{a_0}{2} nR^p]$$

such that

$$\left| u^+ - \frac{w}{s_0}, R(t^*) \right| \leq \left(\frac{1-a_0}{1-a_0/2} \right) |B(R)| .$$

Proof If not, for a.e. $t \in [\bar{t} - nR^p, \bar{t} - \frac{a_0}{2} nR^p]$

$$\left| A_{\mu^+ - \frac{\omega}{s_0}, R}^+(t) \right| \geq \left(\frac{1-a_0}{1-a_0/2} \right) |B(R)|$$

and

$$\text{meas}\{ (x, t) \in \bar{Q}_R^n \mid u(x, t) > \mu^+ - \frac{\omega}{s_0} \} \geq \int_{\bar{t} - nR^p}^{\bar{t} - \frac{a_0}{2} nR^p} |A_{\mu^+ - \frac{\omega}{s_0}, R}^+(t)| dt \\ > (1-a_0) |\bar{Q}_R^n|$$

contradicting (4.2).

As before we let

$$H^+ = \left\| \left(u - \left(\mu^+ - \frac{\omega}{s_0} \right) \right)^+ \right\|_{\infty, \bar{Q}_R^n} \leq \frac{\omega}{s_0}.$$

Lemma 4.2 Let $\bar{Q}_R \subset Q_R$ be fixed, and assume that $H^+ > \omega/2^{s_0+1}$. There exist a positive integer m independent of ω and R , such that either

$$(4.3) \quad R^{\frac{N\kappa}{p}} \geq \left(\frac{\omega}{s_0 + m} \right)^{1 + \left(\frac{1+\kappa}{2} - \frac{1}{p} \right)^+ (p-2)}$$

or

$$(4.4) \quad \left| A_{\mu^+ - \frac{\omega}{s_0 + m}, R}^+(t) \right| \leq \left[1 - \left(\frac{a_0}{2} \right)^2 \right] |B(R)|$$

for all $t \in [\bar{t} - \frac{a_0}{2} nR^p, \bar{t}]$.

Proof We will employ inequality (1.6) over the cylinders

$$Q_R^* \in B(R) \times [t^*, \bar{t}] ; Q_{R-\sigma R}^* \in B(R-\sigma R) \times [t^*, t] .$$

Here t^* is the number claimed in lemma 4.1 and $\sigma \in (0,1)$ is arbitrary. We take also

$$k = \frac{w}{s_0} ; v = \frac{w}{s_0^{1+m}}$$

where m has to be chosen. The cutoff function ζ will be independent of t and such that $\zeta \equiv 1$ on $B(R-\sigma R)$ and $|\nabla \zeta| \leq (\sigma R)^{-1}$.

With these choices (1.6) can now be written for all $t \in [t^*, \bar{t}]$ as

$$\begin{aligned}
 (4.5) \quad & \int_{B(R-\sigma R) \times \{t\}} \psi^2 \left(H^+, (u - (u^+ - \frac{w}{s_0}))^+, \frac{w}{s_0^{1+m}} \right) dx \\
 & \leq \int_{B(R) \times \{t^*\}} \psi^2 \left(H^+, (u - (u^+ - \frac{w}{s_0}))^+, \frac{w}{s_0^{1+m}} \right) dx \\
 & + \frac{C}{(\sigma R)^p} \int_{t^*}^{\bar{t}} \int_{B(R)} \psi^2 \left(H^+, (u - (u^+ - \frac{w}{s_0}))^+, \frac{w}{s_0^{1+m}} \right) \\
 & \times \left| \psi_u \left(H^+, (u - (u^+ - \frac{w}{s_0}))^+, \frac{w}{s_0^{1+m}} \right) \right|^{2-p} dx d\tau \\
 & + C \left(\frac{2^{s_0+m}}{w} \right)^p (H^+)^{p-2} \ln \frac{2^{s_0+m}}{w} \left(\int_{t^*}^{\bar{t}} |A_{u^+}^+ - \frac{w}{s_0}, R(\tau)|^q d\tau \right)^{\frac{p}{q}(1+\kappa)}
 \end{aligned}$$

The various terms in (4.5) are estimated as follows. First we observe that

$$\begin{aligned} & \psi \left(H^+, \left(u - \left(u^+ - \frac{\omega}{s_0} \right) \right)^+, \frac{\omega}{s_0 + m} \right) \leq m \ln 2 \\ & \left| \psi_u \left(H^+, \left(u - \left(u^+ - \frac{\omega}{s_0} \right) \right)^+, \frac{\omega}{s_0 + m} \right) \right|^{2-p} \leq \left(\frac{\omega}{s_0} \right)^{p-2} \\ & \ln \frac{H^+ + s_0 + m}{2\omega} \leq m \ln 2. \end{aligned}$$

Next from the definition (1.2) of ψ we see that $\psi = 0$ on the set $\left[u < u^+ - \frac{\omega}{s_0} \right]$. Therefore by using lemma 4.1 the first integral on the right hand side of (4.5) is estimated above by

$$\int_{B(R) \times \{t^*\}} \psi^2 \left(H^+, \left(u - \left(u^+ - \frac{\omega}{s_0} \right) \right)^+, \frac{\omega}{s_0 + m} \right) dx \leq m^2 \ln^2 2 \left(\frac{1-\alpha}{1-\alpha} \right)^2 |B(R)|.$$

Since $\bar{t} - t^* \leq nR^p = \left(\frac{s_0}{\omega} \right)^{p-2} R^p$, the second integral is estimated by

$$\frac{C}{\sigma^p} m |B(R)|.$$

Finally for the last term we have the estimate

$$Cm |B(R)| \left(\frac{s_0 + m}{\omega} \right)^{p(1 + (\frac{1+\kappa}{r} - \frac{1}{p})^+(p-2))} R^{N\kappa}$$

If (4.3) does not hold, this last term is majorized by

$$Cm|B(R)|.$$

Putting together these remarks, from (4.5) we have for all $t \in [t^*, t]$

$$(4.6) \quad \int_{B(R-\sigma R) \times \{t\}} \psi^2 \left(H^+, (u - (u^+ - \frac{\omega}{s_0}))^+, \frac{\omega}{2s_0 + m} \right) dx$$

$$\leq m^2 \ln^2 2 \left(\frac{1-\alpha_0}{1-\alpha_0/2} \right) |B(R)| + \frac{C}{\sigma^p} m |B(R)|.$$

We estimate the left hand side of (4.6) below by integrating over the smaller set

$$B(R-\sigma R) \cap [u > u^+ - \frac{\omega}{2s_0 + m}](t).$$

Then on such a set, since $H^+ > \frac{\omega}{2s_0 + 1}$ we have

$$\psi \left(H^+, (u - (u^+ - \frac{\omega}{s_0}))^+, \frac{\omega}{2s_0 + m} \right) \geq \ln \left(\frac{\frac{\omega}{s_0 + 1}}{\frac{\omega}{2s_0 + m - 1}} \right) = (m-2) \ln 2.$$

Carrying this estimate in (4.6)

$$(m-2)^2 \ln^2 2 \left| A_{\frac{u}{2} +}^+ - \frac{\omega}{s_0^{u+m}} B_{R-\sigma R}(t) \right| + m^2 \ln^2 2 \left(\frac{1-\alpha_0}{1-\alpha_0/2} \right) |B(R)| \\ + \frac{C_m}{\sigma^p} |B(R)| ,$$

and dividing by $(m-2)^2 \ln^2 2$

$$(4.7) \quad \left| A_{\frac{u}{2} +}^+ - \frac{\omega}{s_0^{u+m}} B_{R-\sigma R}(t) \right| \leq \left(\frac{m}{m-2} \right)^2 \left(\frac{1-\alpha_0}{1-\alpha_0/2} \right) |B(R)| \\ + \frac{C}{\sigma^p} m^{-1} |B(R)| .$$

On the other hand

$$\left| A_{\frac{u}{2} +}^+ - \frac{\omega}{s_0^{u+m}} B_R(t) \right| + \left| A_{\frac{u}{2} +}^+ - \frac{\omega}{s_0^{u+m}} B_{R-\sigma R}(t) \right| + |B(R)^\wedge B(R-\sigma R)| \\ + \left| A_{\frac{u}{2} +}^+ - \frac{\omega}{s_0^{u+m}} B_{R-\sigma R}(t) \right| + N\sigma |B(R)| .$$

Combining this with (4.7)

$$(4.8) \quad \left| A_{\frac{u}{2} +}^+ - \frac{\omega}{s_0^{u+m}} B_R(t) \right| + \left[\left(\frac{m}{m-2} \right)^2 \left(\frac{1-\alpha_0}{1-\alpha_0/2} \right) + \frac{C}{\sigma^p} + N\sigma \right] |B(R)|$$

for all $t \in [t^*, \bar{t}]$.

Choose σ so small that $\sigma N < \frac{3}{8} \alpha_0^2$ and m so large that

$$\left(\frac{m}{m-2}\right)^2 < (1-\alpha_0/2)(1+\alpha_0) ; \frac{C}{\sigma p_m} < \frac{3}{8} \alpha_0^2 .$$

then for such a choice of m

$$(4.9) \quad \left| \frac{A}{u} + \frac{\omega}{s_0 + m} R \right| \leq \left[1 - \left(\frac{\alpha_0}{2} \right)^2 \right] |B(R)| .$$

Remark 4.1 Since α_0 is independent of ω , R , the number m is independent of ω , R . The number s^* which determines the length of Q_R^θ is still to be chosen. We will choose it later subject to the condition $s^* > s_0 + m$.

We will set

$$s_2 = s_0 + m .$$

The arguments of lemma 4.1 and 4.2 are carried under the assumptions that (4.2) holds, and we know that (4.2) holds for every cylinder of the form $\bar{Q}_R^n \subset Q_R^\theta$.

Since $s^* > s_0$ we have $V_p \geq 2$

$$(4.10) \quad \left(1 - \frac{\alpha_0}{2}\right) 2^{s_0(p-2)} < \frac{1}{1+\alpha_0/2} 2^{s^*(p-2)} .$$

Corollary 4.3 Assume that $H^+ < \omega/2^{s_0+1}$. Then either

$$(4.11) \quad \frac{N\kappa}{R^p} \leq \left(\frac{\omega}{s_2} \right)^{1+\left(\frac{1+r}{r} - \frac{1}{p} \right)^+(p-2)}, \text{ or}$$

$$(4.12) \quad \left| A_{\nu}^+ - \frac{\omega}{s_2} R(t) \right| \leq \left[1 - \left(\frac{a_0}{2} \right)^2 \right] |B(R)|$$

for all $t \in [t_0 - \frac{a_0}{3} \theta R^p, t_0]$

Proof Every cylinder of the type \bar{Q}_R^n satisfies (4.2) and lemma 4.2 holds for every such cylinder. Therefore the conclusion of the lemma holds for all t satisfying

$$t \in [t_0 - (\theta - (1 - \frac{a_0}{2})n)R^p, t_0].$$

Because of (4.10) and the definition of θ and n

$$\theta - \left(1 - \frac{a_0}{2} \right)n > \left(\frac{a_0}{a_0+2} \right)\theta > \frac{a_0}{3}\theta$$

and the Corollary follows.

From now on we will focus on the cylinders

$$Q_R^\theta(a_0) \equiv B(R) \times [t_0 - \frac{a_0}{3} \theta R^p, t_0].$$

Lemma 4.4 Assume that (4.12) holds. Then for every $\beta_0 \in (0, 1)$ there exists a number s^* (which determines the length of $Q_R^\theta(a_0)$), independent of ω and R such that either

$$(4.13) \quad \frac{N\kappa}{R^p} \geq \left(\frac{\omega}{2^{s^*}} \right)^{1 + \left(\frac{1+\kappa}{r} - \frac{1}{p} \right)^+ (p-2)}, \text{ or}$$

$$(4.14) \quad \text{meas} \left\{ (x, t) \in Q_R^\theta(a_0) \mid u(x, t) > u^+ - \frac{\omega}{2^{s^*}} \right\} \leq \beta_0 |Q_R^\theta(a_0)|.$$

Proof We write inequalities (1.5) over the cylinders $Q_R^\theta(a_0)$ and $Q_{2R}^\theta(a_0)$ as follows. We choose a cutoff function ζ such that $\zeta \equiv 1$ on $Q_R^\theta(a_0)$ and $\zeta(x, t_0 - \frac{a_0}{3} \theta (2R)^p) = 0$, $0 \leq \zeta_t \leq C(a_0 \theta R^p)^{-1}$, $|\nabla_x \zeta| \leq 2R^{-1}$.

As for the levels k we take $k = u^+ - \frac{\omega}{2^n}$ where $s^* \geq n \geq s_2$ and s_2 is the number claimed by Corollary 4.3.

Negelecting the first term on the right hand side of (1.5) and using the indicated choices we have

$$(4.15) \quad \begin{aligned} & \iint_{Q_R^\theta(a_0)} |\nabla_x (u - (u^+ - \frac{\omega}{2^n}))^+|^p dx dt \\ & \leq \frac{C}{R^p} \iint_{Q_{2R}^\theta(a_0)} [(u - (u^+ - \frac{\omega}{2^n}))^+]^p dx dt \\ & \quad + \frac{C}{a_0 \theta R^p} \iint_{Q_{2R}^\theta(a_0)} [(u - (u^+ - \frac{\omega}{2^n}))^+]^2 dx dt \\ & \quad + C \left(\int_{t_0 - \frac{a_0}{3} \theta (2R)^p}^{t_0} |A_{u^+ - \frac{\omega}{2^n}, R}^+(t)|^{\frac{r}{q}} dt \right)^{\frac{p}{r}(1+\kappa)} \end{aligned}$$

We estimate the right hand side of (4.15) as follows

$$(i) \quad \frac{C}{R^P} \iint_{Q_{2R}(u_0)} |(u - (u^+ - \frac{\omega}{2^n}))^+|^P dx dt \leq \frac{C}{R^P} \left(\frac{\omega}{2^n}\right)^P |Q_R^0(u_0)|$$

(ii) Recalling the definition of θ

$$\frac{C}{a_0^{\theta} R^P} \iint_{Q_{2R}^{\theta}(u_0)} |(u - (u^+ - \frac{\omega}{2^n}))^+|^2 dx dt \leq \frac{C}{R^P} \left(\frac{\omega}{2^n}\right)^2 \left(\frac{\omega}{2^{s^*}}\right)^{P-2} |Q_R^0(u_0)|$$

$$(iii) \left(\int_{a_0 - \frac{a_0}{3} \theta(2R)^P}^{t_0} |A_{\nu}^+ - \frac{\omega}{2^n}|^P dt \right)^{\frac{P}{r}(1+\kappa)} \leq \frac{C}{R^P} |Q_R^0(u_0)| R^{N\kappa} \theta^{P(\frac{1+\kappa}{r} - \frac{1}{P})}.$$

Carrying these estimates in (4.15)

$$(4.16) \quad \iint_{Q_R^{\theta}(u_0)} |\nabla_x(u - (u^+ - \frac{\omega}{2^n}))^+|^P dx dt \leq \frac{C}{R^P} \left\{ \left(\frac{\omega}{2^n}\right)^P + \left(\frac{\omega}{2^n}\right)^2 \left(\frac{\omega}{2^{s^*}}\right)^{P-2} \right. \\ \left. + \theta^{P(\frac{1+\kappa}{r} - \frac{1}{P})} R^{N\kappa} \right\} |Q_R^0(u_0)|.$$

Next we use lemma 2.1 over $B(R)$ for all the levels

$t \in [t_0 - \frac{a_0}{3} \theta R^P, t_0]$. As for levels ℓ, k we take

$$\ell = u^+ - \frac{\omega}{2^n}; \quad k = u^+ - \frac{\omega}{2^{n-1}}.$$

Notice that for all $t \in [t_0 - \frac{a_0}{3} \theta R^P, t_0]$ by virtue of Corollary 4.3 we have

$$\text{meas} \left\{ B(R) \setminus A_{u^+}^+ - \frac{\omega}{2^n} R^2 (t) \right\} \geq \left(\frac{u_0}{2} \right)^2 |B(R)|.$$

Therefore (2.7) in this setting gives $\forall t \in [t_0 - \frac{u_0}{3} \theta R^p, t_0]$

$$(4.17) \quad \left(\frac{\omega}{2^n} \right) |A_{u^+}^+ - \frac{\omega}{2^n} R^2 (t)| \leq CR \int_{A_{k,R}^+(t) \setminus A_{l,R}^+(t)} |\nabla_x u| dx.$$

We majorize the right hand side of (4.17) by

$$\int_{A_{k,R}^+(t) \setminus A_{l,R}^+(t)} |\nabla_x u| \leq \left(\int_{B(R)} |\nabla_x (u - k)^+|^p \right)^{\frac{1}{p}} |A_{k,R}^+(t) \setminus A_{l,R}^+(t)|^{\frac{p-1}{p}}.$$

Integrating (4.17) over $[t_0 - \frac{u_0}{3} \theta R^p, t_0]$ and setting

$$A_n = \int_{t_0 - \frac{u_0}{3} \theta R^p}^{t_0} |A_{u^+}^+ - \frac{\omega}{2^n} R^2 (t)| dt,$$

we have for all $n \geq s_2 + 1$

$$(4.18) \quad \left(\frac{\omega}{2^n} \right) A_n \leq CR \left(\iint_{Q_R^0(t_0)} |\nabla_x (u - (u^+ - \frac{\omega}{2^{n-1}})^+)|^p dx dt \right)^{\frac{1}{p}} [A_{n-1} - A_n]^{\frac{p-1}{p}}.$$

We take the $\frac{p}{p-1}$ power, estimate the integral on the right hand side by using (4.16) and divide by $(\omega/2^n)^{p/p-1}$ to obtain

$$A_n^{\frac{p}{p-1}} \cdot C \left\{ 1 + 2^{n-s^*} + R^{N_k} \left(\frac{2^{s^*}}{\omega} \right)^{p(1+(\frac{1+\kappa}{r}-\frac{1}{p})^+(p-2))} \right\} \cdot \\ \cdot |Q_R^\theta(a_0)|^{\frac{1}{p-1}} [A_{n-1} - A_n] .$$

Since $s^* > n > s_2$, if also (4.13) is violated, the quantity in brackets is bounded independent of ω , R , s^* and we deduce

$$(4.19)_n \quad A_n^{\frac{p}{p-1}} \leq C |Q_R^\theta(a_0)|^{\frac{1}{p-1}} [A_{n-1} - A_n] .$$

These inequalities are valid for all $n > s_2$ and $n \leq s^*$. We add $(4.19)_n$ for $n = s_2 + 1, s_2 + 2, \dots, s^*$.

The right hand side can be majorized with a convergent series and therefore we obtain

$$(4.20) \quad (s^* - s_2 - 1) A_{s^*}^{\frac{p}{p-1}} \leq C |Q_R^\theta(a_0)|^{\frac{p}{p-1}} ,$$

and

$$A_{s^*} \leq \frac{C}{\left[s^* - (s_2 + 1) \right]^{\frac{p-1}{p}}} |Q_R^\theta(a_0)| .$$

To prove the lemma we take s^* so large that

$$(4.21) \quad \frac{C}{\left[s^* - s_2 - 1 \right]^{\frac{p-1}{p}}} \leq B_0 .$$

Notice that if B_0 is independent of ω and R , also s^* is independent of ω and R .

Remark 4.2 The process described by lemma 4.4 has a double meaning. On one hand, given β_0 , determines a level $k = u^+ - \frac{\omega}{2^{s^*}}$ and on the other hand (recalling the definition (2.2) of θ) determines the cylinder Q_R^θ . That is, given $\beta_0 \in (0,1)$, the measure of the set where $u > u^+ - \omega/2^{s^*}$ can be made smaller than β_0 only on a particular cylinder $Q_R^\theta(a_0)$ related to the level $u^+ - \omega/2^{s^*}$.

Lemma 4.5 Suppose the conclusion of Corollary 4.3 holds. Then s^* can be chosen so that either

$$(4.22) \quad \frac{N_k}{R^p} \leq \left(\frac{\omega}{2^{s^*+1}} \right)^{1+(\frac{1+k}{r} - \frac{1}{p})^+(p-2)} \quad \text{or}$$

$$(4.23) \quad u(x,t) \leq u^+ - \frac{\omega}{2^{s^*+1}}, \quad \forall (x,t) \in Q_R^\theta(a_0).$$

Proof Set $R_n = \frac{R}{2} + \frac{R}{2^n}$; $\bar{R}_n = \frac{R_{n+1} + R_n}{2} = \frac{R}{2} + \frac{3R}{2^{n+2}}$, $n = 1, 2, \dots$.

We will write inequalities (1.5) over the pair of cylinders

$Q_{R_n}^\theta(a_0)$ and $Q_{\bar{R}_n}^\theta(a_0)$. The cutoff function ζ will be taken so that $\zeta \equiv 1$ on $Q_{R_n}^\theta(a_0)$, $\zeta(x, t_0 - \frac{a_0}{3} \theta R_n^p) = 0$ and

$$|\nabla_x \zeta| \leq 2^{n+2}/R; \quad 0 \leq \zeta_t \leq C2^n/\theta R^p.$$

The levels k are taken to be

$$k_n = u^+ - \frac{\omega}{2^{s^*+1}} - \frac{\omega}{2^{s^*+n}}, \quad n = 1, 2, \dots$$

In this setting (1.5) can be written as

$$(4.24) \quad \sup_{t_0 - \frac{a_0}{3} \theta \bar{R}_n^p \leq t \leq t_0} \left\| (u - k_n)^+ \right\|_{2, B(\bar{R}_n)}^2 (t) + \left\| \nabla_x (u - k_n)^+ \right\|_{p, Q_{\bar{R}_n}^\theta (u_0)}^p$$

$$+ C \frac{2^{pn}}{R^p} \left\{ \left\| (u - k_n)^+ \right\|_{p, Q_{\bar{R}_n}^\theta (u_0)}^p + \theta^{-1} \left\| (u - k_n)^+ \right\|_{2, Q_{\bar{R}_n}^\theta (u_0)}^2 \right\}$$

$$+ C \left(\int_{t_0 - \frac{a_0}{3} \theta \bar{R}_n^p}^{t_0} |A_{k_n, R_n}^+(t)|^{\frac{p}{q}} dt \right)^{\frac{p}{r}(1+\kappa)}.$$

We estimate the various terms in (4.24), recalling the definition of θ as follows. First for all $t \in [t_0 - \frac{a_0}{3} \theta \bar{R}_n^p, t_0]$

$$\left\| (u - k_n)^+ \right\|_{2, B(\bar{R}_n)}^2 (t) \geq \theta \left\| (u - k_n)^+ \right\|_{p, B(\bar{R}_n)}^p (t).$$

Next

$$\left\{ \left\| (u - k_n)^+ \right\|_{p, Q_{\bar{R}_n}^\theta (u_0)}^p + \theta^{-1} \left\| (u - k_n)^+ \right\|_{2, Q_{\bar{R}_n}^\theta (u_0)}^2 \right\}$$

$$\leq 2 \left(\frac{\omega}{2s^*} \right)^p \int_{t_0 - \frac{a_0}{3} \theta \bar{R}_n^p}^{t_0} |A_{k_n, R_n}^+(t)| dt.$$

Then from (4.24) dividing by θ

$$(4.25) \quad \sup_{t_0 - \frac{a_0}{3} \leq R_n^p < t < t_0} \| (u - k_n)^+ \|_{p, B(\bar{R}_n)}^p + \theta^{-1} \| \nabla_x (u - k_n)^+ \|_{p, Q_{\bar{R}_n}^\theta(a_0)}^p$$

$$\leq C \frac{2^{np}}{R_n^p} \left(\frac{u}{2^{s^*}} \right)^p \frac{1}{\theta} \int_{t_0 - \frac{a_0}{3} \theta R_n^p}^{t_0} |A_{k_n, R_n}^+(t)| dt$$

$$+ C \left(\frac{1}{\theta} \int_{t_0 - \frac{a_0}{3} \theta R_n^p}^{t_0} |A_{k_n, R_n}^+(t)|^{\frac{p}{q}} dt \right)^{\frac{p}{q}(1+\kappa)} \theta^{p(\frac{1+\kappa}{r} - \frac{1}{p})^+}.$$

The change of variable $z = 3(t-t_0)/a_0^\theta$, transforms $Q_{\bar{R}_n}^\theta(a_0)$ and $Q_{R_n}^\theta(a_0)$ respectively into

$$Q_n \equiv B(R_n) \times \{-R_n^p, t_0\} ; \bar{Q}_n \equiv B(\bar{R}_n) \times \{-\bar{R}_n^p, 0\}.$$

We also set $v(x, z) = u(x, t_0 + \frac{a_0}{3} \theta z)$ and,

$$A_n(z) \equiv \{x \in B(R_n) \mid v(x, z) > k_n\}$$

$$A_n = \int_{-R_n^p}^0 |A_n(z)| dz.$$

Then (4.25) can be rewritten more concisely as

$$(4.26) \quad \left\| (v - k_n)^+ \right\|_{v_p(\bar{Q}_n)}^p \leq \frac{C}{R^p} 2^{np} \left(\frac{w}{2^{s^*}} \right)^p A_n + C \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}(1+\kappa)} \theta^{p(\frac{1+\kappa}{p} - \frac{1}{p})}$$

Let $x \mapsto \zeta_n(x)$ be a cutoff function in $B(\bar{R}_n)$ which equals one on $B(R_{n+1})$ and $|\nabla_x \zeta_n| \leq 2^{n+2}/R$. Then $(v - k_n)^+ \zeta_n \in \overset{\circ}{v}_p(\bar{Q}_n)$ and by Corollary 2.4

$$(4.27) \quad \left\| (v - k_n)^+ \right\|_{p, Q_{n+1}}^p \leq \left\| (v - k_n)^+ \zeta_n \right\|_{p, \bar{Q}_n}^p \leq C A_n^{\frac{p}{N+p}} \left\| (v - k_n)^+ \zeta_n \right\|_{v_p(\bar{Q}_n)}^p$$

$$\leq C A_n^{\frac{p}{N+p}} \left(\left\| (v - k_n)^+ \right\|_{v_p(\bar{Q}_n)}^p + \frac{2^{p(n+2)}}{R^p} \left\| (v - k_n)^+ \right\|_{p, Q_n}^p \right).$$

Using (4.26) we find

$$(4.28) \quad \left\| (v - k_n)^+ \right\|_{p, Q_{n+1}}^p \leq C \frac{2^{np}}{R^p} \left(\frac{w}{2^{s^*}} \right)^p A_n^{1+\frac{p}{N+p}}$$

$$+ C A_n^{\frac{p}{N+p}} \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}(1+\kappa)} \theta^{p(\frac{1+\kappa}{r} - \frac{1}{p})}.$$

Since

$$\| (v - k_n)^+ \|_{P, Q_{n+1}}^p \leq \frac{1}{2} \left(\frac{\omega}{2s^*} \right)^p A_{n+1},$$

recalling the definition of θ , from (4.28) we obtain

$$(4.29) \quad A_{n+1} \leq \frac{C 2^{pn}}{R^p} A_n^{1+\frac{p}{N+p}} + C 2^{pn} A_n^{\frac{p}{N+p}} \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}(1+\kappa)} \cdot \left(\frac{2s^*}{\omega} \right)^{p \left\{ 1 + \left(\frac{1+\kappa}{r} - \frac{1}{p} \right)^+ (p-2) \right\}}.$$

Set

$$y_n = \frac{A_n}{|Q_n|} ; \quad z_n = \frac{1}{|B(R_n)|} \left(\int_{-R_n^p}^0 |A_n(z)|^{\frac{r}{q}} dz \right)^{\frac{p}{r}}.$$

Then proceeding as in the proof of lemma 3.1, if (4.22) is violated we have the recursion inequalities

$$y_{n+1} \leq C 2^{pn} \left(y_n^{1+\frac{p}{N+p}} + y_n^{\frac{p}{N+p}} z_n^{1+\kappa} \right)$$

$$z_{n+1} \leq C 2^{pn} (y_n + z_n^{1+\kappa}).$$

It follows from these, with the aid of lemma 5.7 of [11] page 96 that $y_n, z_n \rightarrow 0$ as $n \rightarrow \infty$ if

$$y_1 \leq \beta_0 ; \quad z_1^{1+\kappa} \leq \beta_0$$

where

$$(4.30) \quad \beta_0 = \min \left\{ \left(2C \right)^{-\frac{N+p}{p}} \frac{1}{2}, \left(2C \right)^{-\frac{1+\kappa}{\kappa}} \frac{1}{2} \right\}$$

$$d = \min \left\{ \frac{p}{N+p}, \frac{\kappa}{1+\kappa} \right\}.$$

Therefore to prove the lemma we choose β_0 according to (4.30) and then s^* so large that (4.21) is verified for this choice of β_0 .

Arguing as in Proposition 3.1 we can now summarize the results of this section.

Proposition 4.1 There exists a positive integer s^* independent of ω , R such that if (4.2) holds for every cylinder $\bar{Q}_R^n \subset Q_R^\theta$, $\theta = (2^{s^*}/\omega)^{p-2}$, then either

$$(4.31) \quad \omega < 2^{s^*+1} R^{\frac{N\kappa}{p}}, \quad \xi^{-1} = 1 + \left(\frac{1+\kappa}{\kappa} - \frac{1}{p} \right)^+ (p-2)$$

or

$$(4.32) \quad \text{ess osc } u \leq \omega \left(1 - \frac{1}{2^{s^*+1}} \right),$$

$$Q_{R/2}^\theta(a_0)$$

where a_0 is the number claimed by Proposition 3.1 and

$$Q_{R/2}^\theta(a_0) = B(R/2) \times \left(t_0 - \frac{a_0}{3} \theta \left(\frac{R}{2} \right)^p, t_0 \right).$$

5. Proof of the Embedding theorem

First we remark that the proof presented only uses the fact that the essential oscillation of u in Q_R^θ , $\theta = (\frac{2s^*}{\omega})^{p-2}$ is less than ω . Since this is not a priori guaranteed we used the device of introducing the cylinder Q_R^{Nk} (see (3.1)) to claim that if Q_R^θ is not included in Q_R^{Nk} .

$$\text{ess osc } u \leq \omega \leq 2^{s^*} R^{\frac{Nk}{p}}.$$

$$Q_R^{Nk}$$

Keeping this in mind we now iterate the process described, over a sequence of nested and shrinking cylinders.

Let $\bar{s} = \max(s; s^*+1)$ where s is the number claimed by Proposition 3.1, and set

$$\eta_0 = 1 - \frac{1}{2^{\bar{s}}} ; \delta_0 = \frac{Nk}{p} \xi ; C_0 = 2^{\bar{s}}.$$

All these numbers are independent of ω , R . Setting

$$2^{\sigma_0(p-2)} = \min\{2^{s_0(p-2)} ; \frac{\sigma_0}{3} 2^{s^*(p-2)}\},$$

both Propositions 3.1 and 4.1 can be combined by stating that in either case we have the following alternative. Either

$$(5.1) \quad \omega \leq C_0 R^{\delta_0} \quad \text{or}$$

$$(5.2) \quad \text{ess osc } u \leq \omega^{\eta_0} = \omega_1$$

$$Q^{\sigma_0}$$

where

$$Q^{\theta_0} := B\left(\frac{R}{8}\right) \times \left\{ t_0 - \left(\frac{2^{\theta_0}}{\omega}\right)^{p-2} \left(\frac{R}{8}\right)^p, t_0 \right\}.$$

Obviously (5.2) remains valid if we take the essential oscillation of u over a cylinder contained in Q^{θ_0} .

We set $R_0 = 2R$, and

$$R_1 = \frac{R_0}{\left[\frac{2^{s^* - \theta_0}}{\omega_0} \right]^{\frac{p-2}{p^2}}} = \frac{1}{C_1} R_0.$$

Then the cylinder

$$Q_{R_1}^{\theta_1} := B(R_1) \times \{t_0 - \theta_1 R_1^p, t_0\}; \theta_1 = \left(\frac{2^{s^*}}{\omega_1}\right)^{p-2}$$

is contained in Q^{θ_0} and we have

$$\text{ess osc } u \leq \omega_1 = \gamma_0$$

$$Q_{R_1}^{\theta_1}$$

Therefore the process can be continued starting from the cylinder

$Q_{R_1}^{\theta_1}$. By iteration we define sequences

$$R_0 = 2R; \omega_0 = \text{ess osc } u; \theta_0 = \left(\frac{2^{s^*}}{\omega_0}\right)^{p-2}$$

$$Q_{R_0}^{N_k}$$

$$R_n = \frac{1}{C_1^n} R_0; \omega_n = \omega_0 \omega_{n-1}; \theta_n = \left(\frac{2^{s^*}}{\omega_n}\right)^{p-2}$$

and the cylinders $Q_{R_n}^{\delta_n} = B(R_n) \times \{t_0 - \delta_n R_n^p, t_0\}$.

For them the following iteration holds.

Either

$$(5.3) \quad \omega_n \leq C_0 R_n^{\delta_0} \quad \text{or}$$

$$(5.4) \quad \text{ess osc}_{Q_{R_n}^{\delta_n}} u \leq \omega_n = \omega_0 \omega_{n-1}.$$

The theorem is now a straightforward consequence of lemma 5.8 of [11] page 96.

Part II Boundary regularity

We say that a function $u : \tilde{\Omega}_T \rightarrow \mathbb{R}$ belongs to the class $\mathcal{B}_p(\Omega_T \cup \Gamma, M, \gamma, r, \delta, \kappa)$ if u satisfies all the requirements listed in section 1, with the only difference that the cylinders $Q(R, \rho)$ may intersect Γ , and the various integrals in (1.5)-(1.6) are extended over $Q(R, \rho) \cap \Omega_T$ and $B(R) \cap \Omega$. We impose an extra requirement.

The cutoff function $(x, t) \mapsto \zeta(x, t)$ vanishes on $\partial B(R)$, or on the parabolic boundary of $Q(R, \rho)$, but it does not vanish on Γ . Because of this, a function u belongs to $\mathcal{B}_p(\Omega_T \cup \Gamma, M, \gamma, r, \delta, \kappa)$ if (1.5)-(1.6) hold for all the levels k for which

$$(u-k)^+ \zeta^p = 0 \quad \text{on } \Gamma.$$

Given such a requirement it is immediate to see, by following the same arguments of section 1, that a weak solution u of (0.1) defined in $\bar{\Omega}_T$, belongs to $\mathcal{B}_p(a_T, \Gamma, M, \gamma, r, \delta, \kappa)$.

The proof of regularity up to the boundary is based again on inequalities (1.5)-(1.6). In fact it is much simpler since we may simplify such inequalities by making use of the information coming from the boundary data.

6. Proof of Theorem 2

Let $x_0 \in \bar{\Omega}$ be fixed and let $R > 0$ be so small that $B(R) \subset \Omega$. We consider also the cylinder

$$Q(R) \equiv B(R) \times [0, R^p].$$

As before we set

$$u^+ = \text{ess sup}_{Q(R)} u; \quad u^- = \text{ess inf}_{Q(R)} u; \quad \omega = \text{ess osc}_{Q(R)} u.$$

If the initial datum u_0 satisfies $[A_6]$ we set

$$u_0^+ = \text{ess sup}_{B(R)} u_0; \quad u_0^- = \text{ess inf}_{B(R)} u_0; \quad \omega_0 = \text{ess osc}_{B(R)} u_0.$$

Let s_0 be the smallest positive integer satisfying

$$(6.1) \quad \frac{2M}{s_0} \leq \delta,$$

where δ is the number introduced in (1.15). We consider the following two cases.

Case 1 The inequalities

$$(6.2) \quad u^+ - \frac{\omega}{s_0} < u_0^+ ; \quad u^- + \frac{\omega}{s_0} > u_0^-$$

both hold, or

Case 2 at least one of (6.2) is violated.

In case 1, subtracting the second inequality from the first we obtain

$$(6.3) \quad \text{ess osc}_{Q(R)} u \leq 2 \text{ess osc}_{B(R)} u_0.$$

To examine Case 2, suppose for example that the second of (6.2) is violated. Then

$$(6.4) \quad (u - (u^- + \frac{\omega}{s}))^-(x, 0) = 0, \quad \forall x \in B(R), \quad \forall s \geq s_0.$$

Let $x \rightarrow \zeta(x)$ be a smooth cutoff function in $B(R)$ which equals one on $B(R-\sigma R)$, $\sigma \in (0,1)$ and such that $|\nabla_x \zeta| \leq (\sigma R)^{-1}$. Then proceeding as in section 1 and making use of (6.4) we deduce that the following two inequalities hold.

$$(6.5) \quad \sup_{0 \leq t \leq R^p} \left\| \left(u - \left(u^- + \frac{w}{2^s} \right) \right)^- \right\|_{2, B(R-\sigma R)}^2$$

$$+ \int_0^{R^p} \int_{B(R-\sigma R)} \left| \nabla_x \left(u - \left(u^- + \frac{w}{2^s} \right) \right)^- \right|^p dx d\tau$$

$$\leq \frac{\gamma}{(\sigma R)^p} \iint_{Q(R)} \left| \left(u - \left(u^- + \frac{w}{2^s} \right) \right)^- \right|^p dx d\tau$$

$$+ \gamma \left(\int_0^{R^p} \left| A_{u^- + \frac{w}{2^s}, R}(\tau) \right|^{\frac{r}{q}} d\tau \right)^{\frac{p}{r}(1+\kappa)}.$$

$$(6.6) \quad \sup_{0 \leq t \leq R^p} \int_{B(R-\sigma R) \times \{t\}} \psi^2 \left(H^-, \left(u - \left(u^- + \frac{w}{2^s} \right) \right)^-, v \right) dx$$

$$\leq \frac{\gamma}{(\sigma R)^p} \iint_{Q(R)} \psi \left(H^-, \left(u - \left(u^- + \frac{w}{2^s} \right) \right)^-, v \right)$$

$$+ \left| \psi_u \left(H^-, \left(u - \left(u^- + \frac{w}{2^s} \right) \right)^-, v \right) \right|^{2-p} dx d\tau$$

$$+ \frac{\gamma}{v^p} \left(\ln \frac{H}{v} \right) \left(\int_0^{R^p} \left| A_{u^- + \frac{w}{2^s}, R}(\tau) \right|^{\frac{r}{q}} d\tau \right)^{\frac{p}{r}(1+\kappa)}.$$

These inequalities hold (in view of (6.4)) for all $s \geq s_0$.

The proof can now be completed as follows. First, using (6.6) and the procedure of lemma 3.2, given any $\alpha_1 \in (0,1)$ we can find a positive integer s_1 such that either

$$(6.7) \quad R^{\frac{N\kappa}{p}} \zeta \geq \omega/2^{\frac{s_1+1}{s_1}} ; \zeta^{-1} = 1 + \left(\frac{1+\kappa}{r} - \frac{1}{p}\right)^+ (p-2)$$

or

$$(6.8) \quad \left| \{ (x, t) \in B(R/2) \times [0, R^p] \mid u(x, t) < u^- + \frac{\omega}{s_1} \} \right|$$

$$\leq \alpha |B(R/2) \times [0, R^p]| .$$

Second, using (6.5) and the procedure of lemma 3.3 we deduce that either (6.7) holds or

$$(6.9) \quad u(x, t) > u^- + \frac{\omega}{s_1+1} , \quad \forall (x, t) \in B(R/4) \times [0, R^p] .$$

These facts are much easier to establish than the corresponding ones in the quoted lemmas. In particular in establishing (6.9) no shrinking occurs in the t -direction. This is due to (6.4), and the relatively simple form of (6.5)-(6.6).

Combining these remarks and recalling the definition of $Q(R)$ we deduce that

$$(6.10) \quad \text{ess osc } u \leq \max \left\{ n \text{ess osc } u ; C R^{\frac{N\kappa}{p}} ; \frac{\text{ess osc } u_0}{Q(R)} \right\} ,$$

where

$$n = 1 - \frac{1}{s_1^{1+1}} ; C = 2^{\frac{s_1+1}{s_1}} ; \xi^{-1} = 1 + \left(\frac{1+\kappa}{r} - \frac{1}{p}\right)^+ (p-2) .$$

Since this estimate can be reproduced over a sequence of cylinders $Q(R/4^n)$ $n = 1, 2, \dots$, with the same constants n , C , , standard arguments imply Theorem 2.

7. Proof of Theorem 3

Let $(x_0, t_0) \in S_T$ be fixed and consider the cylinder

$$Q_{2R}^\epsilon \equiv B(2R) \times \{t_0 - (2R)^{p-\epsilon}, t_0\}$$

where

$$\epsilon = \frac{N\kappa}{p} \xi (p-2) ; \xi^{-1} = 1 + \left(\frac{1+\kappa}{r} - \frac{1}{p}\right)^+ (p-2) .$$

We let R be so small that $t_0 - (2R)^{p-\epsilon} > 0$ and define

$$(7.1) \quad \mu^+ = \text{ess sup}_{Q_{2R}^\epsilon \cap \Omega_T} u ; \mu^- = \text{ess inf}_{Q_{2R}^\epsilon \cap \Omega_T} u ; \omega = \mu^+ - \mu^- = \text{ess osc}_{Q_{2R}^\epsilon \cap \Omega_T} u .$$

If the boundary datum f satisfies $[A_8]$ we let

$$(7.2) \quad \mu_f^+ = \text{ess sup}_{Q_{2R}^\epsilon \cap S_T} f ; \mu_f^- = \text{ess inf}_{Q_{2R}^\epsilon \cap S_T} f ; \omega_f = \text{ess osc}_{Q_{2R}^\epsilon \cap S_T} f .$$

Define also the cylinders

$$Q_\rho^\theta \in B(\rho) \times (t_0 - \theta \rho^p, t_0), \quad 0 < \rho \leq 2R$$

$$Q_\rho^\theta(\sigma_1, \sigma_2) \in B(\rho - \sigma_1 \rho) \times (t_0 - \theta(1-\sigma_2)\rho^p, t_0)$$

where $\sigma_i \in (0,1)$, $i = 1, 2$ and

$$(7.3) \quad \theta = \left(\frac{2s^*}{w}\right)^{p-2}$$

and s^* is a large positive integer to be chosen.

If $\theta \geq (2R)^{-\epsilon}$ we have

$$(7.4) \quad w \leq 2^{s^*} (2R)^{\frac{\epsilon}{p-2}} = 2^{s^*} (2R)^{\frac{N\kappa}{p}\xi}.$$

If (7.4) does not hold, then $\theta < (2R)^{-\epsilon}$ and

$$Q_{2R}^\theta \subset Q_{2R}^\epsilon.$$

We will assume that such inclusion holds, in what follows.

Defining s_0 as in (6.1), we may also assume that at least one of the two inequalities

$$(7.5) \quad u^+ - \frac{w}{s_0} \leq u_f^+ \quad ; \quad u^- + \frac{w}{s_0} \geq u_f^-$$

does not hold. In fact if both are satisfied we have

$$(7.6) \quad \text{ess osc}_{Q_{2R}^\theta} u \leq 2 \text{ess osc}_{Q_{2R}^\epsilon \cap S_T} f.$$

Let us assume that for example the first of (7.5) is violated.

Then $\forall s > s_0$

$$(7.7) \quad (u - (u^+ - \frac{w}{2s}))^+ = 0 \quad \text{on} \quad S_T \cap Q_{2R}^c.$$

Proceeding as in section 1 and using (7.7) we see that the following inequalities are valid $\forall s \geq s_0$ and $\forall 0 < \rho \leq 2R$.

$$(7.8) \quad \sup_{t_0 - (1-\sigma_2)\theta\rho^p \leq t \leq t_0} \left\| (u - (u^+ - \frac{w}{2s}))^+ \right\|_{2, B(\rho - \sigma_1\rho) \cap \Omega}^2$$

$$+ \left\| \nabla_x (u - (u^+ - \frac{w}{2s}))^+ \right\|_{p, Q_{\rho}^{\theta}(\sigma_1, \sigma_2) \cap \Omega_T}^p$$

$$\leq \frac{\gamma}{(\sigma_1\rho)^p} \left\| (u - (u^+ - \frac{w}{2s}))^+ \right\|_{p, Q_{\rho}^{\theta} \cap \Omega_T}^p$$

$$+ \frac{\gamma}{\sigma_2 \theta \rho^p} \left\| (u - (u^+ - \frac{w}{2s}))^+ \right\|_{2, Q_{\rho}^{\theta} \cap \Omega_T}^2$$

$$+ \gamma \left(\int_{t_0 - \theta \rho^p}^{t_0} \left| A_{u^+ - \frac{w}{2s}, \rho}^{(1)} \right|^{\frac{r}{q}} d\tau \right)^{\frac{p}{r}(1+\kappa)}.$$

Since $(u - (u^+ - \frac{w}{2s}))^+$ vanishes on $S_T \cap Q_{2R}^{\theta}$, we may extend $(u - (u^+ - \frac{w}{2s}))^+$ with zero outside Q_{ρ}^{θ} , $0 < \rho \leq 2R$, and therefore

the domains of integration in (7.8) may be considered to be

$$Q_1^\theta(\sigma_1, \sigma_2), Q_1^\theta, B(\rho - \sigma_1 \rho)$$

By virtue of assumption [A₇], for all $t \in [t_0 - \theta \rho^p, t_0]$

$$|x \in B(\rho) |u(x, t) > \mu^+ - \frac{\omega}{2s}| < (1-\alpha_*) |B(\rho)|, \forall \rho \leq 2R.$$

Consequently the assumptions of lemma 4.4 are verified, and given $\beta_0 \in (0, 1)$ we may find $s^* \in \mathbb{N}$ such that either

$$(7.9) \quad \frac{\omega}{2s^{*+1}} \leq R^{\frac{N\kappa}{p}} \epsilon : \epsilon^{-1} = 1 + \left(\frac{1+\kappa}{r} - \frac{1}{p}\right)^+ (p-2),$$

or

$$(7.10) \quad |(x, t) \in Q_R^\theta | u(x, t) > \mu^+ - \frac{\omega}{2s^*}| < \beta_0 |Q_R^\theta|.$$

Remark: The choice of s^* will determine also the size of the cylinder Q_R^θ (see (7.3)). As shown in lemma 4.4, such a choice can be made a priori, independent of ω and R .

Finally by the method of lemma 4.5, and using inequalities (7.8), we conclude that either (7.9) holds or

$$u(x, t) \leq \mu^+ - \frac{\omega}{2s^{*+1}}, \forall (x, t) \in Q_R^\theta/2.$$

Combining the various alternatives presented, we have

$$(7.11) \quad \text{ess osc } u \leq \max \{ \text{ess osc } u; C R^{\frac{N\kappa}{p}}; \text{ess osc } f \}$$

$$Q_{R/2}^{\delta} \cap \Omega_T \quad Q_{2R}^{\epsilon} \quad Q_{2R}^{\epsilon} \cap S_T$$

where $\eta = 1 - \frac{1}{2^{s^*+1}}$; $C = 2^{s^*+1}$; $\epsilon^{-1} = 1 + \left(\frac{1+\kappa}{r} - \frac{1}{p}\right)^+ (p-2)$.

Iteration of (7.11) yields Theorem 3.

Remark The proof of Corollary 0.1 follows from the previous arguments except for proving regularity at points $(x_0, 0) \in \partial\Omega \times \{0\}$. The latter case can be demonstrated by a straightforward adaptation of the previous methods.

8. Proof of Theorem 4

The proof is essentially the same as for the interior regularity and it is based on the arguments of sections 2-5, except that rather than working with cylinders of the type

$Q(R, \rho) \equiv B(R) \times \{t_0 - \rho, t_0\}$ we will be working with cylinders

$C(R, \rho) \equiv B(R) \cap \Omega \times \{t_0 - \rho, t_0\}$.

First we indicate how to derive inequalities analogous to (1.5)-(1.6).

Let $x_0 \in \partial\Omega$ be fixed and consider the portion of the boundary $\partial\Omega$ given by

$$S_0(R) \equiv \partial\Omega \cap \{|x - x_0| < R\}.$$

Since $\partial\Omega$ is of class C^1 and our arguments are local in nature, we may assume, without loss of generality that $S_0(R)$ lies on the hyperplane $x_N = 0$ and that for example

$$B(R) \cap \Omega \subset \{x_N > 0\}.$$

If $(x_0, t_0) \in S_T$, consider the cylinder

$$(8.1) \quad C(R, \rho) \equiv \{B(R) \cap \Omega\} \times (t_0 - \rho, t_0),$$

where $\rho > 0$ is so small that $t_0 - \rho > 0$.

Let $(x, t) \mapsto \zeta(x, t)$ be a piecewise smooth function defined in $Q(R, \rho)$ such that $0 \leq \zeta \leq 1$ and $\zeta(x, \cdot) = 0$ for $x \in \partial B(R)$. We observe that ζ vanishes on the lateral boundary of $Q(R, \rho)$ and not on the lateral boundary of $C(R, \rho)$. We write (0.16) in terms of the Steklov averages and take test functions of the type

$$\pm (u_h - k)^\pm \zeta^\rho$$

where $k \in \mathbb{R}$ satisfies the restriction

$$\| (u - k)^\pm \|_{\infty, C(R, \rho)} \leq \delta$$

and δ is defined in (1.15). Performing exactly the same calculations and limiting processes described in the proof of Proposition 1.1, we arrive at inequality (1.5), with the domains of integrations being now $B(R) \cap \Omega$ and $C(R, \rho)$, and with, on the right hand side the extra boundary integral

$$\Lambda = \int_{t_0^{-\rho}}^{t_0} \int_{S_0(R)} \tilde{g}(x, \tau, u) (u-k)^{\pm} \zeta^p d\sigma d\tau.$$

This last integral is estimated by making use of assumption $[\Lambda_{10}]$ and the fact that $u \in L^\infty(\Omega_T)$ as follows.

$$\begin{aligned} \Lambda &= \iint_{C(R, \rho)} \operatorname{div}(\tilde{g}(x, \tau, u) (u-k)^{\pm} \zeta^p) dx d\tau \\ &\leq \gamma \iint_{C(R, \rho)} \{ (u-k)^{\pm} (\zeta^p + (p-1) \zeta^{p-1} |\nabla_x \zeta|) + |\nabla_x (u-k)^{\pm} \zeta^p \} dx d\tau. \end{aligned}$$

By Young's inequality, $\forall \epsilon > 0$

$$\begin{aligned} \Lambda &\leq \epsilon \iint_{C(R, \rho)} |\nabla_x (u-k)^{\pm} \zeta^p| dx d\tau + \gamma \iint_{C(R, \rho)} |(u-k)^{\pm}|^p |\nabla_x \zeta|^p dx d\tau \\ &\quad + \gamma(\epsilon) \int_{t_0^{-\rho}}^{t_0} [\operatorname{meas} A_{k, R}^{\pm}(\tau)] d\tau. \end{aligned}$$

where

$$A_{k, R}^{\pm}(t) \equiv \{x \in B(R) \cap \Omega \mid (u-k)^{\pm}(x, t) > 0\}.$$

Combining these estimates, we see that the following inequalities are valid

$$(8.2) \sup_{t_0-\varepsilon \leq t \leq t_0} \int_{B(R) \cap \Omega} [(u-k)^\pm]^2 \zeta^p(x, t) dx + \iint_{C(R, \rho)} |\nabla_x(u-k)^\pm|^p \zeta^p dx d\tau$$

$$\leq \int_{B(R) \cap \Omega} [(u-k)^\pm]^2 \zeta^p(x, t_0-\rho) dx + \gamma \iint_{C(R, \rho)} [(u-k)^\pm]^p |\nabla_x \zeta|^p dx d\tau$$

$$+ \iint_{C(R, \rho)} [(u-k)^\pm]^2 \zeta^{p-1} \zeta_t dx d\tau + \gamma \left(\int_{t_0-\rho}^{t_0} [\text{meas } A_{k, R}^\pm(\tau)]^{\frac{p}{q}} d\tau \right)^{\frac{p}{\kappa(1+\kappa)}}$$

$$+ \gamma \int_{t_0-\rho}^{t_0} [\text{meas } A_{k, R}^\pm(\tau)] d\tau .$$

In order to derive an inequality similar to (1.6) we proceed as in the proof of Proposition 1.1 and in addition we treat the boundary integral

$$\int_{t_0-\rho}^{t_0} \int_{S_0(R)} g(x, \tau, u) \psi \zeta^p d\sigma d\tau ,$$

by transforming it into an interior integral over $C(R, \rho)$ as indicated above. As a result we obtain the inequalities

$$\begin{aligned}
 (8.2) \quad & \sup_{t_0 - \tau \leq t \leq t_0} \int_{B(R) \cap \Omega} \psi^2(H^\pm, (u-k)^\pm, v) \zeta^p(x, t) dx \\
 & \leq \int_{B(R) \cap \Omega} \psi^2(H^\pm, (u-k)^\pm, v) \zeta^p(x, t_0 - \tau) dx \\
 & + \gamma \iint_{C(R, \rho)} \psi(H^\pm, (u-k)^\pm, v) |\psi_u(H^\pm, (u-k)^\pm, v)|^{2-p} |\nabla_x \zeta|^p dx dt \\
 & + \frac{\gamma}{v^p} \left(\ln \frac{H^\pm}{v} \right) \left\{ \left(\int_{t_0 - \rho}^{t_0} [\text{meas } A_{k, R}^\pm(\tau)]^{\frac{p}{q}} d\tau \right)^{\frac{p}{p}(1+\kappa)} \right. \\
 & \left. + \int_{t_0 - \rho}^{t_0} [\text{meas } A_{k, R}^\pm(\tau)] d\tau \right\}.
 \end{aligned}$$

With these inequalities at hand, the proof can now be completed exactly, step by step, as in the proof of interior regularity. The only significant modification regards the proof of the recursion inequalities (3.8)-(3.9) in lemma 3.1 (and similar inequalities in lemmas 3.3 and 4.5). For these we used the embedding of Corollary 2.4 valid for functions $u \in \overset{\circ}{V}_p(C(R, \rho))$. In our case $(u-k)^\pm \zeta^p$ does not vanish on the lateral boundary of $C(R, \rho)$ and therefore we must use (2.8) with the constant C given by (2.9). We observe however that for domains of the type $\{B(R) \cap \Omega\} \times [R^p, 0]$, the constant in (2.9) is independent of R .

Finally the last modification occurs in the use of DeGiorgi's inequality (2.7) (employed in lemma 4.4).

Now such inequality holds for convex domains (see Remark 2.1) and therefore (2.7) holds with $B(R)$ replaced by $B(R) \cap \Omega \cap B(R) \cap \{x_N > 0\}$. The remainder of the proof stays unchanged.

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